Spectral Feature Design In High Dimensional Multispectral Data

Chih-Chien Thomas Chen
David A. Landgrebe

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School of Electrical Engineering
Purdue University
West Lafayette, Indiana 47907
SPECTRAL FEATURE DESIGN
IN HIGH DIMENSIONAL
MULTISPECTRAL DATA

Chih-Chien Thomas Chen
David A. Landgrebe

School of Electrical Engineering
Purdue University
West Lafayette, Indiana 47907

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# TABLE OF CONTENTS

Page

<table>
<thead>
<tr>
<th>LIST OF TABLES</th>
<th>vll</th>
</tr>
</thead>
<tbody>
<tr>
<td>LIST OF FIGURES</td>
<td>viii</td>
</tr>
<tr>
<td>ABSTRACT</td>
<td>x</td>
</tr>
<tr>
<td>CHAPTER I. INTRODUCTION</td>
<td>1</td>
</tr>
<tr>
<td>1.1 Research Objective</td>
<td>1</td>
</tr>
<tr>
<td>1.2 Previous Approaches</td>
<td>2</td>
</tr>
<tr>
<td>1.3 Current Investigation</td>
<td>5</td>
</tr>
<tr>
<td>1.4 Preliminary Test of the On-board Preprocessing System</td>
<td>8</td>
</tr>
<tr>
<td>1.5 Outline of the Thesis</td>
<td>12</td>
</tr>
<tr>
<td>CHAPTER II. KARHUNEN-LOEVE TRANSFORM</td>
<td>13</td>
</tr>
<tr>
<td>2.1 Minimum Mean Square Truncation Error</td>
<td>14</td>
</tr>
<tr>
<td>2.2 Uncorrelated Transformed Coefficients</td>
<td>20</td>
</tr>
<tr>
<td>CHAPTER III. SPECTRAL FEATURE DESIGN</td>
<td>22</td>
</tr>
<tr>
<td>3.1 Non-Overlapping Band Feature Selection Algorithm</td>
<td>24</td>
</tr>
<tr>
<td>3.2 Walsh Function Approach</td>
<td>28</td>
</tr>
<tr>
<td>3.3 Infinite Clipped Optimal Function Approach</td>
<td>32</td>
</tr>
<tr>
<td>3.4 Overlapping Band Feature Selection Algorithm</td>
<td>34</td>
</tr>
<tr>
<td>3.5 Experimental System</td>
<td>37</td>
</tr>
<tr>
<td>3.6 Preliminary Results</td>
<td>40</td>
</tr>
<tr>
<td>3.7 Selection of the Best On-Board Preprocessing Scheme</td>
<td>55</td>
</tr>
<tr>
<td>3.8 Canonical Analysis and Ground Station Data Processing</td>
<td>57</td>
</tr>
</tbody>
</table>
# List of Page Numbers

**CHAPTER IV  RESULTS AND DISCUSSIONS**

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>4.1</td>
<td>Vegetation Data</td>
<td>61</td>
</tr>
<tr>
<td>4.2</td>
<td>Soil Data</td>
<td>75</td>
</tr>
<tr>
<td>4.3</td>
<td>Hughes Phenomenon</td>
<td>84</td>
</tr>
<tr>
<td>4.4</td>
<td>Signal to Noise Ratio Considerations</td>
<td>91</td>
</tr>
</tbody>
</table>

**CHAPTER V  CONCLUSIONS AND RECOMMENDATIONS**

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>5.1</td>
<td>Conclusions</td>
<td>95</td>
</tr>
<tr>
<td>5.2</td>
<td>Recommendations</td>
<td>97</td>
</tr>
</tbody>
</table>

**LIST OF REFERENCES**

**APPENDICES**

- Appendix A: IBM 3083 Macro File ................................................................. 105
- Appendix B: Spectral Feature Design System-Program Listing ............ 106
# LIST OF TABLES

<table>
<thead>
<tr>
<th>Table</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.1</td>
<td>Data Set Designation for Preliminary Test</td>
</tr>
<tr>
<td>3.1</td>
<td>Band Edges Obtained by Infinite Clipping of the Average of the First 12 Eigenvectors for Data Set K2</td>
</tr>
<tr>
<td>3.2</td>
<td>Absolute Values of Inner Products Between Optimal Functions and Walsh Functions</td>
</tr>
<tr>
<td>3.3</td>
<td>Similarity Relation Between Optimal Functions and Walsh Functions</td>
</tr>
<tr>
<td>3.4</td>
<td>Linearly Dependent Bands Found by Overlapping Band Feature Selection Algorithm for Data Set K2</td>
</tr>
<tr>
<td>3.5</td>
<td>Linearly Independent Bands Found by Overlapping Band Feature Selection Algorithm for Data Set K2</td>
</tr>
<tr>
<td>3.6</td>
<td>Bands Found by Non-Overlapping Band Feature Selection Algorithm for Data Set K2</td>
</tr>
<tr>
<td>3.7</td>
<td>Bands Found by Overlapping Band Feature Selection Algorithm for Data Set K2</td>
</tr>
<tr>
<td>3.8</td>
<td>Band Edges of Landsat MSS, TM, PA and PB Sensors</td>
</tr>
<tr>
<td>3.9</td>
<td>Probability of Correct Classification for 6 Data Sets</td>
</tr>
<tr>
<td>4.1</td>
<td>Vegetation Data Sets</td>
</tr>
<tr>
<td>4.2</td>
<td>Soil Data Sets</td>
</tr>
<tr>
<td>4.3</td>
<td>Data Sets Used to Test the Ocurrence of the Hughes Phenomenon</td>
</tr>
<tr>
<td>4.4</td>
<td>Mean Square Representation Error for Data Set K2</td>
</tr>
</tbody>
</table>
## LIST OF FIGURES

<table>
<thead>
<tr>
<th>Figure</th>
<th>Description</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.1</td>
<td>Realization of Spectral Feature Design</td>
<td>6</td>
</tr>
<tr>
<td>1.2</td>
<td>First 12 Eigenvectors of Data Set K2</td>
<td>10</td>
</tr>
<tr>
<td>3.1</td>
<td>Average of the First 12 Eigenvectors of Data Set K2</td>
<td>27</td>
</tr>
<tr>
<td>3.2</td>
<td>Thresholded Version of Figure 3.1</td>
<td>27</td>
</tr>
<tr>
<td>3.3</td>
<td>First 10 Walsh Functions Indexed by Number of Axis Crossings</td>
<td>29</td>
</tr>
<tr>
<td>3.4</td>
<td>Infinite Clipping Versions of the First 6 Eigenfunctions for K2</td>
<td>33</td>
</tr>
<tr>
<td>3.5</td>
<td>Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set K1</td>
<td>43</td>
</tr>
<tr>
<td>3.6</td>
<td>Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set K2</td>
<td>44</td>
</tr>
<tr>
<td>3.7</td>
<td>Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set K3</td>
<td>45</td>
</tr>
<tr>
<td>3.8</td>
<td>Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set N1</td>
<td>46</td>
</tr>
<tr>
<td>3.9</td>
<td>Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set N2</td>
<td>47</td>
</tr>
<tr>
<td>3.10</td>
<td>Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set N3</td>
<td>48</td>
</tr>
<tr>
<td>3.11</td>
<td>Performance Comparison for Data Set K1</td>
<td>49</td>
</tr>
<tr>
<td>3.12</td>
<td>Performance Comparison for Data Set K2</td>
<td>50</td>
</tr>
<tr>
<td>3.13</td>
<td>Performance Comparison for Data Set K3</td>
<td>51</td>
</tr>
<tr>
<td>Figure</td>
<td>Page</td>
<td></td>
</tr>
<tr>
<td>--------</td>
<td>------</td>
<td></td>
</tr>
<tr>
<td>3.14</td>
<td>Performance Comparison for Data Set N1</td>
<td>52</td>
</tr>
<tr>
<td>3.15</td>
<td>Performance Comparison for Data Set N2</td>
<td>53</td>
</tr>
<tr>
<td>3.16</td>
<td>Performance Comparison for Data Set N3</td>
<td>54</td>
</tr>
<tr>
<td>4.1</td>
<td>Classification Performance for Data Set K1</td>
<td>64</td>
</tr>
<tr>
<td>4.2</td>
<td>Classification Performance for Data Set K2</td>
<td>65</td>
</tr>
<tr>
<td>4.3</td>
<td>Classification Performance for Data Set K3</td>
<td>66</td>
</tr>
<tr>
<td>4.4</td>
<td>Classification Performance for Data Set N1</td>
<td>67</td>
</tr>
<tr>
<td>4.5</td>
<td>Classification Performance for Data Set N2</td>
<td>68</td>
</tr>
<tr>
<td>4.6</td>
<td>Classification Performance for Data Set N3</td>
<td>69</td>
</tr>
<tr>
<td>4.7</td>
<td>Classification Performance for Kansas Multitemporal Data Set</td>
<td>70</td>
</tr>
<tr>
<td>4.8</td>
<td>Classification Performance for N. Dakota Multitemporal Data Set</td>
<td>71</td>
</tr>
<tr>
<td>4.9</td>
<td>Classification Performance for KS/ND Combined Data Set</td>
<td>72</td>
</tr>
<tr>
<td>4.10</td>
<td>Classification Performance for Iowa Multitemporal Data Set</td>
<td>73</td>
</tr>
<tr>
<td>4.11</td>
<td>Classification Performance for S. Dakota Multitemporal Data Set</td>
<td>74</td>
</tr>
<tr>
<td>4.12</td>
<td>Classification Performance for Soil Data Grouped by Soil Order</td>
<td>79</td>
</tr>
<tr>
<td>4.13</td>
<td>Classification Performance for Soil Data Grouped by Organic # 1</td>
<td>80</td>
</tr>
<tr>
<td>4.14</td>
<td>Classification Performance for Soil Data Grouped by Organic # 2</td>
<td>81</td>
</tr>
<tr>
<td>4.15</td>
<td>Classification Performance for Soil Data Grouped by Iron Oxide</td>
<td>82</td>
</tr>
<tr>
<td>4.16</td>
<td>Classification Performance for Soil Data Grouped by Soil Texture</td>
<td>83</td>
</tr>
<tr>
<td>4.17</td>
<td>First Experiment of the Hughes Phenomenon : Data Set K1H</td>
<td>87</td>
</tr>
<tr>
<td>4.18</td>
<td>Second Experiment of the Hughes Phenomenon : Data Set K1Q</td>
<td>88</td>
</tr>
<tr>
<td>4.19</td>
<td>Third Experiment of the Hughes Phenomenon : Data Set N2H</td>
<td>89</td>
</tr>
<tr>
<td>4.20</td>
<td>Fourth Experiment of the Hughes Phenomenon : Data Set N2Q</td>
<td>90</td>
</tr>
<tr>
<td>4.21</td>
<td>Mean Square Representation Error for Data Set K2</td>
<td>94</td>
</tr>
</tbody>
</table>
ABSTRACT

Chen, Chih-Chien Thomas Ph.D., Purdue University, August 1988. *Spectral Feature Design in High Dimensional Multispectral Data.* Major Professor: David A. Landgrebe. School of Electrical Engineering.

The High resolution Imaging Spectrometer (HIRIS) is designed to acquire images simultaneously in 192 spectral bands in the 0.4-2.5 μm wavelength region. It will make possible the collection of essentially continuous reflectance spectra at a spectral resolution sufficient to extract significantly enhanced amounts of information from return signals as compared to existing systems. By effectively utilizing these signals, direct identification of the parameters of species can be achieved and their subtle changes can also be observed and measured.

The advantages of such high dimensional data come at a cost of increased system and data complexity. For example, since the finer the spectral resolution, the higher the data rate, it becomes impractical to design the sensor to be operated continuously. Even operating HIRIS in a request only mode, its 512 Mbps raw data rate still constitutes a serious communication challenge. In order to solve this problem, it is essential to find new ways to preprocess the data which reduce the data rate while at the same time maintaining the information content of the high dimensional signal produced.
In this thesis, four spectral feature design techniques are developed from the Weighted Karhunen-Loeve Transforms. They are: non-overlapping band feature selection algorithm, overlapping band feature selection algorithm, Walsh function approach, and infinite clipped optimal function approach. From a simplicity and effectiveness point of view, the infinite clipped optimal function approach is chosen since the features are easiest to find and their classification performance is the best. This technique approximates the spectral structure of the optimal features via infinite clipping and results in transform coefficients which are either +1, -1 or 0. Therefore the necessary processing can be easily implemented on-board the spacecraft by using a set of programmable adders that operate on the grouping instructions received from the ground station.

After the preprocessed data has been received at the ground station, canonical analysis is further used to find the best set of features under the criterion that maximal class separability is achieved.

In this research, both 100 dimensional vegetation data and 200 dimensional soil data are used to test the spectral feature design system. It will be shown that the infinite clipped versions of the first 16 optimal features derived from the Weighted Karhunen-Loeve Transform have excellent classification performance. Further signal processing by canonical analysis increases the compression ratio and retains the classification accuracy. The overall probability of correct classification is over 90% while providing for a reduced downlink data rate by a factor of 10.
CHAPTER I
INTRODUCTION

1.1 Research Objective

Due to the recent advance in optics and solid state technology, it is now possible to build sensors with much finer spectral resolution. This will provide the opportunity for collecting data for a much enriched information source. For example, the future High resolution Imaging Spectrometer (HIRIS) is planned to have as many as 192 spectral bands [1]. Since the signal dimensionality is tremendously increased, current techniques for analyzing multispectral data would not be adequate. In order to effectively utilize the information collected and achieve these benefits from the high dimensional measurements, it is essential to find new ways to process the data which reduce the data rate while at the same time maintaining the information content of the signals produced.

The fundamental objective of this research is to develop an objective and practical spectral feature design technique for high dimensional multispectral data.

One possible approach that might be used to accomplish the design objective is to tailor the spectral features to the particular analysis problem at hand. Features might be made up by grouping (i.e. summing) the narrow band response functions in particular spectral regions on board the spacecraft, based
upon the particular classes of ground cover parameters that are to be identified. The main advantage of this approach is the possibility of local optimality. Instead of finding optimal features with respect to all possible scenes (global optimal), a more practical and adaptive approach is introduced for each individual situation. The maximal attainable performance of local optimal features is indeed better and at least not worse, than that of global optimal ones. The problem then reduces to finding a means for deciding how to choose these band groupings effectively for each different analysis situation such that the data rate is greatly reduced while the classification performance is preserved or increased.

1.2 Previous Approaches

There have been basically four approaches to this feature design problem. They are (1) in-depth studies of physical considerations, (2) empirical methods, (3) simulation methods, and (4) analytical approaches.

Important physical considerations which have been investigated are atmospheric effects and the interaction of light with various cover types. By evaluating the transmittance of the atmosphere over the spectral interval of interest [2,3], one can eliminate certain portions of the interval, since little or no information content is contained in those regions.

The interaction of electromagnetic radiation with plant leaves [4], soils [5] and waters [6] has been studied in the past to find the most effective spectral features for discrimination. A typical procedure for these studies is to take
measurements with a spectroradiometer on restricted information classes over the entire spectrum. Then the average of the spectral responses is found and the subsequent conclusion is drawn from the average. The basic disadvantage of this approach is that only the mean value is considered. The potential information in the variance and covariance is neglected and lost.

The second method is empirical in that a scanner with many spectral bands is constructed, and the selection of the bands is done experimentally. The studies have been done with agriculture cover types [7], forest covers [8], and geological applications [9]. The main advantage of the empirical method is the retaining of the information in the variations about the mean. The correlation is considered in the feature design process. However, the spectral sampling is crude and incomplete for representing the whole spectrum.

Simulation methods have been developed [10] to generate typical spectra according to a scene model. These artificial spectral response functions are then used to choose the best set of features. However, due to the complexity of the scene and the interrelations of various parameters [11], an accurate enough model of the scene is not available yet up to present.

The recent advances in optical and solid state technologies make it possible to build high dimensional multispectral sensors such as HIRIS, with a spectral resolution of 10 nm and a spatial resolution of 30m [1]. In order to effectively utilize, including acquire, archive, retrieve, transmit and analyze the data collected, analytical feature design approaches are sought because of their objective and machine-oriented natures. Early works of this approach are found in Wiswell's and Wiersma's Ph.D dissertations. Wiswell [12] studied the
feasibility of using the maximal average mutual information [13] as a criterion to evaluate the spectral features. The best set of features are chosen so as to obtain the minimal reduction in uncertainty about the scene after the observation is made. The research showed that average mutual information is a useful concept to construct the feature sets. However the relationship between average mutual information and global performance criterion such as classification accuracy was not demonstrated. Moreover, the technique was only applied to much lower dimensional signals (about 10); the feasibility for high dimensional signals in the range of one or two hundred spectral bands was not shown.

Wiersma and Landgrebe [14,15] proposed the use of minimum mean square representation error criterion for feature design. It was shown that an analytical feature design procedure can be established by applying a weighted Karhunen-Loeve Transform [16,17,18] to the observation space in which the eigenvectors of the transform are the optimal (though impractically complex) spectral features. The dimensionality in this research was 100 which was much higher than that in Wiswell's work. A manual band feature selection was suggested according to the relative importance of spectral regions as indicated by the eigenfunctions. The concept of spectral dominancy was introduced although the final stages of the feature design process were manually implemented. This appears to be tedious and impractical when the number of cover types is greatly increased. Another drawback in Wiersma's work lies basically in the subjective nature of the manual feature design process.
1.3 Current Investigation

The research results presented here will adopt some procedures to extend Wiersma’s work in such a way that objective, machine implemented spectral feature design schemes become feasible. The idea of local optimality is introduced in this thesis. Instead of finding the features that are optimal with respect to all possible scenes (global optimal), it is now proposed to tailor the spectral features to the specific user problem at hand. The maximally attainable performance can then be increased. The new concept of structure similarity and its realization are discussed in this dissertation. This makes the feature design problem more general in the sense that overlapping features become practical and easily implemented.

In this research four methods are developed which in effect lead to suboptimal but now practical versions of the optimal features. These derived spectral features were obtained by combining groups of adjacent spectral samples into bands, usually one or more hundred nanometers wide, that are specially tailored to the analysis task at hand. These features could be implemented by utilizing simple programmable adders at the sensor output as shown in Figure 1.1
ON-BOARD FEATURE FORMATION SYSTEM
SCHEMATIC DIAGRAM

Spaceborne Multispectral Sensor

Feature Output

Programmable Adder #1

\[ y_1 = \sum_{i=1}^{N} l_{i,1} x_i \]

Programmable Adder #2

\[ y_2 = \sum_{i=1}^{N} l_{i,2} x_i \]

\[ \vdots \]

Programmable Adder \#Nf

\[ y_{Nf} = \sum_{i=1}^{N} l_{i,Nf} x_i \]

where \( l_{i,j} = \begin{cases} +1 & \text{if } i = 1, 2, \ldots N, j = 1, 2, \ldots N \, \text{and } i \neq j \\ 0 & \text{otherwise} \end{cases} \)

N = no. of Spectral Samples collected
Nf = no. of Spectral Features desired

Figure 1.1 Realization of Spectral Feature Design
In Figure 1.1, N is the signal dimensionality from the sensor output, and \( N_f \) is the number of spectral features used. The programmable adders on board the spacecraft act according to the received grouping instruction from the ground station, either adding (+1), subtracting (-1) or omitting (0) bands for each spectral function. The resulting features are then transmitted down to the ground station for further processing.

The first method is based on the dominancy property of the spectral bands. A manually subjective selection process was used previously in Wiersma's work [14,15]. In this research, an objective and machine oriented process is developed. The spectral band edges are found by applying infinite clipping [21] to the average of the first few eigenvectors associated with the largest eigenvalues. This technique is referred to as a non-overlapping (N.O.L.) band feature selection algorithm due to the fact that designed features are not overlapping.

The second approach utilizes a transformation from the optimal feature space to a new space based upon Walsh Functions (W.F.) [19,20]. These functions have the attractive features of being everywhere equal to either +1 or -1, and being ordered by the number of axis crossings. Thus the transformation can be implemented by either adding or subtracting bands, and the various functions will correspond to spectral ranges of a variety of widths.

The third scheme applies infinite clipping (I.C.) [21] to the original optimal functions derived from the weighted K-L transform. The resulting features are the infinite clipped optimal functions. In this thesis, the experiment concludes
that this scheme is the most promising technique in the sense of best classification performance under the same compression requirement.

The fourth approach extracts the zero crossing information from each optimal function and chooses those spectrum intervals that are in between two zero crossings as band features. Since the band features derived from each optimal function in this way might be linearly dependent [22], special precaution must be taken to get rid of linearly dependent bands. This method is called overlapping (O.L.) band feature selection algorithm because the bands derived by this scheme are overlapping.

1.4 Preliminary Test of the On-Board Preprocessing System

From a simplicity and effectiveness point of view, not all the four developed approaches are ideal for data preprocessing. Six preliminary test data sets are used to select the best technique. The goal is to find the most effective scheme under the simplicity requirement. Of the six sets of high spectral resolution field measurement data, three were taken over Williams County, North Dakota, each with 3 information classes: spring wheat, summer fallow and natural pasture. The other three were taken over Finney County, Kansas, again with 3 information classes each: winter wheat, summer fallow, and grain sorghum or other crops. For convenience, these data sets are referred to with a letter/number designator as shown in Table 1.1.

These data were taken by the Field Spectrometer System (FSS) [23] mounted in a helicopter. The spectral resolution was 0.02 μm for the interval from 0.4 μm to 2.4 μm.
Table 1.1 Data Set Designation for Preliminary Test

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<th>Date</th>
<th>Designation</th>
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<td>9/28/76</td>
<td>K1</td>
<td>832</td>
</tr>
<tr>
<td>Kansas</td>
<td>5/03/77</td>
<td>K2</td>
<td>1551</td>
</tr>
<tr>
<td>Kansas</td>
<td>6/06/77</td>
<td>K3</td>
<td>1477</td>
</tr>
<tr>
<td>N. Dakota</td>
<td>5/08/77</td>
<td>N1</td>
<td>1265</td>
</tr>
<tr>
<td>N. Dakota</td>
<td>6/29/77</td>
<td>N2</td>
<td>1239</td>
</tr>
<tr>
<td>N. Dakota</td>
<td>8/04/77</td>
<td>N3</td>
<td>1444</td>
</tr>
</tbody>
</table>

For each of the six data sets, the collection of the spectral sample functions forms the ensemble of a random process. The mean vector and the covariance matrix of this ensemble are first estimated. The estimate of the covariance matrix is used to solve the generalized Karhunen-Loeve equation which results in the eigenvalues and the eigenvectors of the transform. Figure 1.2 shows the magnitude of the first 12 eigenvectors associated with the largest eigenvalues for the data set K2 [15]. They will be used to explain the feature design schemes in chapter III. The spectral interval is 0.02 μm as stated previously. Therefore the dimensionality used in these preliminary tests is 100.

From this preliminary test, it is concluded that the infinite clipped optimal transform is the simplest and most effective method for on-board data preprocessing.
Figure 1.2 First 12 Eigenvectors of Data Set K2
Figure 1.2, continued
1.5 Outline of the Thesis

In chapter 2, a theoretical review of the weighted K-L transform is given. Two important properties, minimum mean square truncation error and uncorrelated transformed coefficients are proved for this generalized transform.

Chapter 3 discusses in detail the four schemes developed to design the spectral features in high dimensional multispectral data. Two of them, non-overlapping band feature selection algorithm and overlapping band feature selection algorithm, are developed from the dominancy concept in eigenfunctions; and the other two, Walsh function approach and infinite clipped optimal function approach are derived from the idea of structure similarity between two sets of functions. Furthermore, a comparison among these data preprocessing schemes is included in this chapter. From the simplicity and effectiveness point of view, it is found that the infinite clipped optimal function approach is the best technique. After the preprocessed data would be received at the ground station, canonical analysis would be applied to the infinite clipped optimal transformed data to obtain maximal class separability.

Chapter 4 shows the final results of this research. Both the vegetation data and the soil data are included in this chapter. The Hughes phenomenon is also discussed.

Chapter 5 summaries the final conclusions and gives recommendations for the future work.

An IBM 3083 Macro file used to run the spectral feature design system and the source code of the system are given in the appendices.
CHAPTER II

KARHUNEN-LOEVE TRANSFORM

The Karhunen-Loeve (KL) expansion [44] was developed to represent random processes. It maps the continuous parameter random process into a sequence of random variables [24]. The expansion generates a set of deterministic orthonormal basis functions. This set has a unique error-minimizing property and uncorrelated transformed coefficients. These properties make it the optimal coordinate system for many feature design problems.

This transform can be generalized [25,26] to include a weighting function to account for certain types of a priori knowledge of the parameter set, and its proper use may have an important impact on the extraction of useful information [15]. Thus using the weighted form of K-L transform may result in more practical and realizable feature design.

In the following we will show that minimum mean square truncation error (MMSE) and uncorrelated coefficients properties, which are directly related to this research, also hold for the generalized K-L transform. The MMSE property ensures that the eigenfunctions associated with the largest eigenvalues derived from the weighted K-L transform are the optimal basis functions in the sense of signal representation. Uncorrelated coefficients property guarantees that the transformed coordinates are independent under Gaussian assumption.
2.1 Minimum Mean Square Truncation Error

Let \( X(\lambda) \) be a sample function of a random process. Assume that the random process is continuous in probability and almost every sample function of the random process has finite norm in \( L_2(\Lambda) \) space [27]. Then \( X(\lambda) \) can be represented by an expansion of the form [24]

\[
X(\lambda) = \sum_{i=1}^{\infty} y_i \Phi_i(\lambda) \tag{2.1}
\]

where the functions \( \{\Phi_i(\lambda)\} \) are deterministic and the expansion coefficients \( \{y_i\} \) are random variables.

Define a weighting function \( W(\lambda) \) with real finite positive values. Without loss of generality, the set \( \{\Phi_i(\lambda)\} \) will be taken to be orthonormal with respect to \( W(\lambda) \). From the generalized inner product [27] which defines the metric in \( L_2(\Lambda) \) space, we have

\[
(\Phi_i, \Phi_j)_W = \int_{\Lambda} \Phi_i(\lambda) W(\lambda) \Phi_j(\lambda) d\lambda = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases} \tag{2.2}
\]

and

\[
y_i = (\Phi_i, X)_W = \int_{\Lambda} \Phi_i(\lambda) W(\lambda) X(\lambda) d\lambda \tag{2.3}
\]

If the set \( \{\Phi_i(\lambda)\} \) is not orthonormal to begin with, it can be orthonormalized by the Gram-Schmidt procedure [57]. That such sets exists in \( L_2(\Lambda) \) space has been demonstrated by the construction of sets such as
complex sinusoids, Legendre polynomials, Chebyshev polynomials, Laguerre functions, Walsh functions and others.

Therefore \( Y = \{ y_1, y_2, \ldots \} \) is simply an orthonormal transformation of the random function \( X(\lambda) \), and is itself a random vector. Each component of \( Y \) is a feature which contributes to representing the observed sample function \( X(\lambda) \).

Furthermore, we are going to choose a set \( \{ \Phi_i(\lambda) \} \) which is complete in \( L_2(\Lambda) \) space. That is, if we define the sequence

\[
c_n(\lambda) = \sum_{i=1}^{n} y_i \Phi_i(\lambda)
\]  

(2.4)

then,

\[
\lim_{n \to \infty} \left\{ \int \left[ X(\lambda) - \sum_{i=1}^{n} y_i \Phi_i(\lambda) \right]^2 W(\lambda) \, d\lambda \right\} = 0
\]

(2.5)

That the sequence \( c_n(\lambda) \) converges to \( X(\lambda) \) in the mean square sense, is denoted by

\[
X(\lambda) = \text{l.i.m. } c_n(\lambda)_{n \to \infty}
\]

(2.6)

This convergence guarantees that the series can be made arbitrarily close to \( X(\lambda) \) by increasing \( n \) in the expansion.
The problem of designing the optimal sensor then becomes that of selecting the set of complete orthonormal (CON) basis functions \( \{ \Phi_i(\lambda) \} \) such that the series representation will be optimal with respect to the minimum mean square error criterion. In the stochastic environment, this representation error is taken over the ensemble of the random process. Hence, we need:

\[
\mathbb{E} \left\{ \int \left[ X(\lambda) - \sum_{i=1}^{\infty} y_i \Phi_i(\lambda) \right]^2 W(\lambda) \, d\lambda \right\} = 0 \tag{2.7}
\]

Another desirable property is that the convergence be rapid in the first few terms, that is, each additional term used in the series expansion decreases the representation error by a maximum amount. This property is called energy packing.

In the real applications, however, it is impractical to transmit an infinite or even a very large number of channels to the ground. Therefore only a finite number of terms in the expansion would be used. Let \( n \) be a finite number such that the representation error by using the first \( n \) terms in the expansion is less than \( T \), the maximal acceptable error. Then we require the selected orthonormal basis functions \( \{ \Phi_i(\lambda) \} \) to be complete in a finite \( n \) dimensional subspace of \( L_2(\Lambda) \). That is, for any \( T > 0 \), there is an \( n_0 \) such that

\[
\mathbb{E} \left\{ \int \left[ X(\lambda) - \sum_{i=1}^{n} y_i \Phi_i(\lambda) \right]^2 W(\lambda) \, d\lambda \right\} < T \quad ; \quad n > n_0 \tag{2.8}
\]

for any \( X(\lambda) \) defined in the \( L_2(\Lambda) \) space.
This completeness property in finite dimensional space can guarantee that if we use the n dimensional subspace of \( L_2(\Lambda) \), spanned by the first n elements of a complete orthonormal set \( \{ \Phi_i(\lambda) \} \), for the representation of an arbitrary signal, then the norm of the error can be made arbitrarily small by choosing n sufficiently large.

The objective then is to find the a finite set of orthonormal basis functions that have the above minimum representation error and energy packing properties. In the following, we are going to show that the eigenfunctions derived from the Weighted Karhunen-Loeve transform are just the desired optimal basis functions.

In the above finite n dimensional subspace of \( L_2(\Lambda) \), suppose only m terms in the expansion will be used to estimate the observed \( X(\lambda) \), then the estimate \( \hat{X}(\lambda) \) can be expressed in the following form

\[
\hat{X}(\lambda) = \sum_{i=1}^{m} y_i \Phi_i(\lambda) + \sum_{i=m+1}^{n} b_i \Phi_i(\lambda)
\]  

(2.9)

The constants \( \{ b_i \} \) are preselected. The objective is to find the basis functions and the constants \( \{ b_i \} \) in such a way that the minimum mean square error can be obtained.

Since we do not use all of the basis functions, the representation error due to truncation is then equal to

\[
\Delta X(\lambda) = X(\lambda) - \hat{X}(\lambda) = \sum_{i=m+1}^{n} (y_i - b_i) \Phi_i(\lambda)
\]  

(2.10)
We define the weighted mean square error to be

\[
WMSE = E((\Delta X, \Delta X)_w) = E\left( \sum_{i=m+1}^{n} (y_i - b_i)^2 \sum_{j=m+1}^{n} (y_j - b_j) \int_{\Lambda} \Phi_i(\lambda) W(\lambda) \Phi_j(\lambda) d\lambda \right) \quad (2.11)
\]

Since the basis functions are orthonormal, Eq (2.11) reduces to

\[
WMSE = \sum_{i=m+1}^{n} E(y_i - b_i)^2 \quad (2.12)
\]

The mean square error is minimized when

\[
\frac{\partial E(y_i - b_i)^2}{\partial b_i} = -2E(y_i - b_i) = 0 \quad (2.13)
\]

That is, the preselected constant \( b_i \) must be equal to the expected value of the transform component \( E(y_i) \).

We are left to show that when \( \Phi_i(\lambda) \) is a weighted K-L basis, then the weighted mean square error is minimized. We need to minimize

\[
WMSE = \sum_{i=m+1}^{n} E(y_i - E(y_i))^2 = \sum_{i=m+1}^{n} \int_{\Lambda} \int_{\Lambda} \Phi_i(\lambda) W(\lambda) K_x(\lambda, u) W(\lambda) \Phi_i(u) du d\lambda \quad (2.14)
\]

where \( K_x(\lambda, u) \) is the covariance function of the random process.

Using the orthonormality constraint, we can write the mean square error as the quadratic functional [19] of \( \Phi_i(\lambda) \)
\[
WMSE = \sum_{i=m+1}^{n} \int_{\Lambda} \int_{\Lambda} \Phi_i(\lambda) W(\lambda) K_X(\lambda, u) W(u) \Phi_i(u) \, du \, d\lambda \\
- \sum_{i=m+1}^{n} \lambda_i \{ \int_{\Lambda} \Phi_i(\lambda) W(\lambda) \Phi_i(\lambda) \, d\lambda - 1 \} 
\] (2.15)

Minimizing with respect to \( \Phi_i \) yields [19]

\[
\nabla_{\Phi_i} (WMSE) = 2 \int_{\Lambda} W(\lambda) K_X(\lambda, u) W(u) \Phi_i(u) \, du - 2\lambda_i W(\lambda) \Phi_i(\lambda) = 0 
\] (2.16)

The set \( \{ \lambda_i \} \) thus turns out to be the eigenvalues of the covariance function of the observed \( X(\lambda) \), and the basis functions satisfy the weighted K-L equation

\[
\int_{\Lambda} K_X(\lambda, u) W(u) \Phi_i(u) \, du = \lambda_i \Phi_i(\lambda) \quad i = 1, 2, ..., n 
\] (2.17)

From equations 2.14 and 2.17, we have

\[
WMSE = \sum_{i=m+1}^{n} \int_{\Lambda} \Phi_i(\lambda) W(\lambda) \left[ \lambda_i \Phi_i(\lambda) \right] \, d\lambda 
\] (2.18)

or

\[
WMSE = \sum_{i=m+1}^{n} \lambda_i 
\] (2.19)
If we rank the optimal functions according to the magnitudes of their associated eigenvalues from the largest to the smallest, then using the first few optimal functions in the series representation will result in the desired weighted minimum mean square error. Furthermore, the energy packing property will also be satisfied since the mean square error reduction for using each additional term in the expansion will be maximized.

2.2 Uncorrelated Transformed Coefficients

The generalized K-L transform results in uncorrelated coefficients. This property can be derived as follows. Since

\[ Y = \{ y_1, y_2, \ldots, y_n \} \]  \hspace{1cm} (2.20)

where

\[ y_i = \int_{\lambda} \Phi_i(\lambda) W(\lambda) X(\lambda) \, d\lambda \]  \hspace{1cm} (2.21)

and the covariance between \( y_i \) and \( y_j \) is defined as

\[ \sigma_{i,j} = E(y_i - E(y_i))(y_j - E(y_j)) \]  \hspace{1cm} (2.22)

Using Eq.(2.21), Eq.(2.22) becomes
\[ \sigma_{i,j} = \int_\Lambda \int_\Lambda \Phi_i(\lambda) W(\lambda) K_x(\lambda, u) W(u) \Phi_j(u) \, du \, d\lambda \]  

(2.23)

From the Weighted Karhunen-Loeve Equation derived in Eq.(2.17), we get

\[ \sigma_{i,j} = \int_\Lambda \Phi_i(\lambda) W(\lambda) [ \lambda_j \Phi_j(\lambda) ] \, d\lambda = \begin{cases} \lambda_j & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases} \]  

(2.24)

Therefore the transformed coefficients are uncorrelated. If the underlying distribution of the random process is Gaussian, the coefficients are then independent.
CHAPTER III
SPECTRAL FEATURE DESIGN

From the discussion in chapter 2, we know the weighted K-L transform preserves the minimum weighted mean square error (MWMSE) and ordered uncorrelated coefficients properties. In fact, the K-L transform is a special case of its generalized form with unity weight matrix. The fundamentals in remote sensing indicate [14,15] that the eigenfunctions derived in the K-L transform with unity weight matrix can not be used satisfactorily for feature design. The reason for this is basically the fact that the reflectance around the two water absorption bands has high variance and thus tends to dominate the formation of the basis functions. Therefore the spectral response in these two regions is not information-bearing. Indeed, the spectral radiance emanates mostly from the atmosphere and must be considered as noise. Understanding this important a priori knowledge about the scene, we can incorporate a weighting function into the calculation process to eliminate the effect of noise. The generalized K-L transform is then the solution. The resulting optimal functions can be used to transform the original observation space into a new feature space.

In this chapter, four spectral feature design techniques will be presented first. Using simplicity and effectiveness as criteria, the most promising technique is then selected from these four schemes for our final feature design system. The four techniques developed in the course of this research are
1. Non-overlapping band feature selection algorithm,
2. Walsh function approach,
3. Infinite clipped optimal function approach, and

The non-overlapping and overlapping band feature selection algorithms are derived from the shape of the optimal features. The Walsh function approach and the infinite clipped optimal function approach are developed from the structure of the optimal features.

After performing the generalized K-L transformation to the data [15], where a weight function is incorporated into the transform to avoid portions of the spectrum where the atmosphere is known to be opaque, the eigenfunctions can be found. These eigenfunctions serve as optimal features that linearly transform the original measurement space to the new space in a minimum mean square error sense [18]. However, because of the inherently complex nature of the optimal functions, an easy and fast implementation directly using them to process the tremendous amount of information collected must be found. Therefore, more realistic features are sought in order to achieve this requirement. More realistic features can be found by carefully studying the shapes of the first few eigenfunctions. The importance of a wavelength region for the purpose of accurately representing the ensemble of functions is indicated by the magnitude of the eigenfunctions in that region. It is hypothesized that the importance of a region in an ensemble-representational sense is positively correlated with (though not identical to) its importance with respect to classification accuracy. Referring to Figure 1.2, it is observed that each eigenfunction thus points to the more important regions.
For instance, the magnitude of the first eigenfunction indicates that there are 3 important regions over the entire spectrum: 0.4-1.28 μm, 1.48-1.78 μm and 1.98-2.4 μm, the magnitude of the second eigenfunction indicates that important regions are approximately 0.4-0.66 μm, 0.66-1.28 μm, 1.48-1.78 μm and 1.98-2.4 μm, etc. From the fact that the magnitude of the first eigenfunction is very similar to the soil response function, and the magnitude of the second eigenfunction is similar to the vegetation curve, it is observed that the dominant portion of the ensemble, i.e. summer fallow, winter wheat and unknown crops for this data set K2, can be shown in the first few eigenfunctions derived from the weighted K-L transform. Therefore, it is desired to choose the regions with larger magnitude in the eigenfunctions, especially from those with largest eigenvalues, as sensor bands since these regions contribute most to reduction of representation error as well as increasing of classification performance.

However, such a subjective process is difficult to carry out objectively due to the spectral detail in the eigenfunctions and the number of eigenfunctions to be examined. A machine implemented band selection algorithm based on this dominancy concept in the eigenfunctions is thus sought.

3.1 Non-Overlapping Band Feature Selection Algorithm

Infinite clipping is a procedure used to transform the signal into its signed form [21]. There is evidence in various circumstances that the axis crossings of a signal carry a substantial portion of the information that the signal carries. For example, in the field of speech recognition [28-33], the infinite clipping procedure can been used to extract zero crossing information and perform
speech recovery very successfully. For example, Ewing and Taylor [29] showed that zero-crossing information from a speech signal is a feasible way for computer speech recognition; and Niederjohn, et al [30] showed that the set of zero-crossings of a speech waveform represents a nearly minimal set of informational attributes in the sense that any reordering or averaging of the zero-crossing intervals has a detrimental effect upon speech intelligibility.

Some other examples of using zero-crossing information of a signal can also be found in the fields of radar target detection [51-52], biomedical engineering [53], communications [54-55] and image processing [56]. Rainal [52] described a zero-crossing principle for detecting weak narrow-band signals immersed in Gaussian noise. An application of the zero-crossing principle to the detection problem of a stationary radar target in clutter was discussed. Masuda, et al [53] demonstrated in a biomedical context that the muscle fiber conduction velocity, which is known to be an index of the degree of muscle fatigue or muscle disease, can be accurately measured by using zero-crossing information from a surface electromyogram signal. In conventional communications, Voelcker [54] showed that an angle-modulated signal can be demodulated given only its zero-crossings; Wiley, et al [55] proposed an iterative demodulation procedure for very wide-band FM by use of a zero-crossing discriminator. Haralick [56] showed that the zero-crossing of second directional derivatives within the pixel's area can be used to detect the step edges in the image.

Thus, one possible approach to finding the desired procedure would be to apply infinite clipping to extract the zero crossing information. The input to this algorithm will be the average of the first few eigenfunctions. The output of
this algorithm is to be the band edges showing how the bands should be chosen. We will refer to this procedure as the non-overlapping (N.O.L.) band feature selection algorithm. Figure 3.1 shows the average of the first 12 eigenfunctions. After thresholding, the data of Figure 3.1 become as in Figure 3.2 where +1 represents the positive portions of Figure 3.1, -1 represents the negative portions, and 0 represents the water absorption bands centered at 1.4 and 1.9 µm respectively. It should be noted that there is no response over the above water absorption bands due to the use of the weight function in the K-L transform, which has been set 1.0 over the entire spectrum and a very small positive value in the water bands.

The band edges are found as follows: whenever a transition in sign or magnitude occurs in Figure 3.2, the wavelength of the associated band is recorded. Table 3.1 shows the results after transition operation. The band edges in Table 3.1 can be used to set up the suboptimal basis functions for data compression [refer to the 2nd column in Table 3.6].

Table 3.1. Band Edges Obtained by Infinite Clipping of the Average of the First 12 Eigenvectors for Data Set K2

<table>
<thead>
<tr>
<th>Band</th>
<th>wavelength (µm)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.40 - 0.68</td>
</tr>
<tr>
<td>2</td>
<td>0.68 - 0.90</td>
</tr>
<tr>
<td>3</td>
<td>0.90 - 0.92</td>
</tr>
<tr>
<td>4</td>
<td>0.92 - 0.94</td>
</tr>
<tr>
<td>5</td>
<td>0.94 - 1.00</td>
</tr>
<tr>
<td>6</td>
<td>1.00 - 1.06</td>
</tr>
<tr>
<td>7</td>
<td>1.06 - 1.12</td>
</tr>
<tr>
<td>8</td>
<td>1.12 - 1.26</td>
</tr>
<tr>
<td>9</td>
<td>1.26 - 1.28</td>
</tr>
<tr>
<td>10</td>
<td>1.48 - 1.78</td>
</tr>
<tr>
<td>11</td>
<td>1.98 - 2.40</td>
</tr>
</tbody>
</table>
Figure 3.1  Average of the First 12 Eigenvectors of Data Set K2

Figure 3.2  Thresholded Version of Figure 3.1
3.2 Walsh Function Approach

By carefully viewing the structure of the eigenfunctions in Figures 1.2, one may also observe that the eigenfunctions corresponding to the larger eigenvalues tend to have coarser structure than those with smaller eigenvalues. A similar effect exists in the Walsh functions indexed by the number of zero-crossings. The higher the index of the Walsh function, the finer the structure of the function [19,20]. The first 10 Walsh functions indexed by the number of axis crossings are shown in Figure 3.3, where curve 0 is the first Walsh function with no axis crossing, curve 1 is the second Walsh function with one axis crossing, etc.

The inner product of the two functions may be thought of as a mathematical measure of similarity of the two functions. The absolute values of the inner products of the first 16 eigenfunctions with the first 64 Walsh functions are calculated. Table 3.2 shows part of the results. Absolute values of the inner product are used since the polarity is not significant here. Table 3.3 shows the similarity relation between these two sets of functions. For example, the number "1" in the (1,1) matrix position indicates that the first eigenfunction is more similar to the first Walsh function than to any other 63 Walsh functions since the value 0.84 in Table 3.2 is the largest in the "first" column. The numbers "2", "3" and "4" in the (1,2), (1,3) and (1,4) matrix positions indicate that the 2nd, 3rd and 4th eigenfunctions mostly look like the 2nd, 3rd and 4th Walsh functions respectively in the sense of signal structure similarity. Therefore, the structure of the first 4 eigenfunctions can be approximated by that of the first 4 Walsh functions. By observing the first two rows of Table 3.3, it can be concluded that the first 16 eigenfunctions and the first 16 Walsh functions have approximately
the same structure. The structure in the eigenfunctions is related to the axis crossings in the signals. The coarser the structure, the less the number of axis crossings; and vice versa. These axis crossings are hypothesized to contain important information that can be used for classification. Therefore, it is feasible to use the first few Walsh functions as spectral features in high dimensional multispectral data.

Figure 3.3 First 10 Walsh Functions Indexed By Number of Axis Crossings
### Table 3.2 Absolute Values of Inner Products Between Optimal Functions and Walsh Functions

<table>
<thead>
<tr>
<th>Optimal#</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
<th>10</th>
<th>11</th>
<th>12</th>
<th>13</th>
<th>14</th>
<th>15</th>
<th>16</th>
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<tbody>
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<td></td>
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<td></td>
<td></td>
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<td></td>
<td></td>
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<td></td>
</tr>
<tr>
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<td>0.21</td>
<td>0.09</td>
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</tr>
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<td>0.13</td>
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<td>0.17</td>
<td>0.18</td>
<td>0.01</td>
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</tr>
<tr>
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<tr>
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<td>0.03</td>
<td>0.09</td>
<td>0.78</td>
<td>0.12</td>
<td>0.01</td>
<td>0.03</td>
<td>0.09</td>
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Table 3.3 Similarity Relation Between Optimal Functions and Walsh Functions

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3.3 Infinite Clipped Optimal Function Approach

If one studies the Walsh functions more carefully, it is found that although the Walsh functions approximate the optimal functions in the sense of structure similarity, they do distort some of the spectral spacing information in the optimal functions. The axis crossing separation in the optimal functions is a relatively irregular pattern, while it is quite regular in the Walsh functions.

One way that can be applied to avoid this information loss is to use the infinite clipped optimal functions as spectral features. The infinite clipped optimal function approach preserves the zero-crossing information in the optimal functions which is hypothesized to contain important spectral information that can be used for classification.

Furthermore, the Walsh function approach is less flexible than the infinite clipped optimal function approach since the spectral features using the Walsh functions tend to be fixed for all analysis situations; while, on the other hand, the infinite clipped optimal function approach does give some degree of adaptability. Figure 3.4 shows the infinite clipping versions of the first 6 eigenfunctions for data set K2.

The infinite clipped optimal functions, derived from the signs of the optimal functions, are then used as spectral features (i.e., basis functions) to linearly transform the high dimensional multispectral data to the ground station for further processing.
Figure 3.4 Infinite Clipping Versions of the First 6 Eigenfunctions for K2
3.4 Overlapping Band Feature Selection Algorithm

The overlapping band feature selection algorithm originates from the inherent overlapping property of the optimal functions. This property suggests that overlapping bands might be even more powerful for spectral feature design. The idea of this algorithm is to find the locations of the important spectral bands without imposing the additional restriction that the bands be non-overlapping. The basic procedures used are very similar to those in the non-overlapping band feature selection algorithm. In the non-overlapping band feature selection algorithm, the infinite clipping procedure is applied to the average of the first few eigenfunctions in order to extract the information of the important spectral bands; while in this overlapping case, the infinite clipping procedure is applied to each individual eigenfunction.

The first step is to find the band edges of each individual eigenfunction. Table 3.4 shows part of the results for data set K2. In Table 3.4, comparing to Figure 1.2, it is found that there are 3 important bands for the first eigenfunction, 4 for the 2nd one, 8 for the 3rd one, etc.

It should be noted that the band features derived in this way are not all linearly independent. For example, the first and second band feature from the second eigenfunction, that is, 0.40-0.66 μm and 0.66-1.28 μm, are linearly dependent on the first band feature from the first eigenfunction (0.40-1.28 μm). Another example is the identical band features (1.48-1.78 and 1.98-2.40 μm) derived from the first 5 eigenfunctions. Indeed, these repeated bands and the bands which are linearly dependent on the previously selected bands can not
be used as spectral features since linearly dependent features will result in singular class covariance matrix.

**Table 3.4** Linearly Dependent Bands Found by Overlapping Band Feature Selection Algorithm for Data Set K2

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An algorithm is developed to automatically choose the linearly independent bands from the first 6 eigenfunctions. Table 3.5 shows the result. Basically, this algorithm checks the rank of the matrix consisting of the bands
derived in Table 3.4. First, the linearly dependent bands in Table 3.4 are ranked from the widest to the narrowest. Then, starting from the widest band, this algorithm checks the matrix rank. If the rank is less than the total number of the band features, the band features in the matrix are linearly dependent, the widest linearly dependent band in the matrix is then eliminated from the set. On the other hand, if the rank is equal to the total number of the band features, increase the matrix rank by one and test the next widest band.

The procedure used in the above overlapping band feature selection algorithm can find the largest set of smallest bands that are linearly independent. This procedure can be summarized as follows:

1. Find the band edges of each individual eigenfunction
2. Rank these linearly dependent bands from the widest to the narrowest, then set rank $n = 1$
3. Starting from the widest band, check the rank of the feature matrix
4. If the rank is less than the total number of the bands, eliminate the widest linearly dependent band in the matrix, then go to step (3) to test the next widest band;
5. If the rank is equal to the total number of the bands, increase $n$ by 1, then go to step (3) to test the next widest band
6. Set up the final feature set
Table 3.5 Linearly Independent Bands Found by Overlapping Band Feature Selection Algorithm for Data Set K2

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3.5 Experimental System

In order to process the data in a digital computer, the spectral reflectance function $X(\lambda)$, the weight function $W(\lambda)$, the optimal basis function $\Phi_i(\lambda)$ and the sequence of the optimal basis functions $\Phi(\lambda)$ are represented by their discrete approximations, vector $X$, diagonal matrix $W$, basis vector $\Phi_i$ and the matrix $\Phi$ respectively.

An experimental software system has been set up to test the four approaches developed in the previous sections. This system has been
implemented on IBM 3083 computer. A collection of field data consisting of spectral sample functions on three dates from Williams County, ND, and three dates from Finney County, KS, was available from the field measurement library at Purdue/LARS. The spectral functions were sampled at 0.02 \( \mu \text{m} \) over the range 0.4 to 2.4 \( \mu \text{m} \), therefore, the dimensionality is 100.

The optimal features are found numerically by estimating the covariance matrix from the sample functions. Maximum likelihood estimates of the mean and covariance matrix are given \([34]\) by

\[
M_X = E(X) = \bar{X} = \frac{1}{N_s} \sum_{i=1}^{N_s} X_i
\]

and

\[
K_X = \frac{1}{N_s - 1} \sum_{i=1}^{N_s} (X_i - \bar{X})(X_i - \bar{X})^T
\]

where \( N_s \) is the number of the sample functions and \( X_i \) is the \( i^{th} \) sample vector. The covariance matrix is then used to solve the discrete form of the generalized Karhunen Loeve Equation \([14,15]\) :

\[
K_X W \Phi = \Phi \Gamma
\]

where the \( \Phi, \Gamma \) and \( W \) are the eigenvectors, eigenvalues and the weight matrix, respectively. The solutions of the equation are the optimal features.

In order to find appropriate non-overlapping bands used in feature design, the non-overlapping band feature selection algorithm is applied to the
average of the first few eigenvectors. Three cases were studied, tests using the first 6, 12 or 24 eigenvectors in the algorithm. For the illustrative example shown in section 3.1, the second case is considered.

For overlapping band features, the infinite clipping procedure is applied to each individual eigenfunction. In this preliminary test the first 6 eigenfunctions from each of the 6 data sets are used. The locations of the important spectral bands are then extracted. After applying the overlapping band feature selection algorithm to the spectral bands derived above, the desired linearly independent (L.I.) band features are found.

The bands found by the above two algorithms, the Walsh functions or the infinite clipped optimal features developed from the structure similarity property are then used as spectral features to perform the linear transformation on the data sets.

\[ y_i = \Phi_i^T W X \] (3.4)

In order to test the spectral features thus determined, the probability of correct classification is estimated using them. To do so, the class-conditional statistics are first computed using the transformed data. An algorithm based on the maximum likelihood estimator [34] is then applied, where the class conditional statistics are assumed to be multivariate Gaussian.
3.6 Preliminary Results

After applying the N.O.L. band feature selection algorithm to the average of the first 6, 12 or 24 eigenvectors of the six test data sets, the band edges are found. Table 3.6 shows the results for the data set K2 for three different number of eigenvectors. These three feature sets are named as proposed sensor C1, C2 and C3 respectively. For brevity, they are denoted PC1, PC2 and PC3. On the other hand, the O.L. band feature selection algorithm is applied to the first 6 eigenfunctions, the result of the first 16 linearly independent bands is shown in Table 3.7 for data set K2.

Furthermore, the probabilities of correct classification using Landsat (LS) MSS bands, Thematic Mapper (TM) bands and the two sensors proposed in Wiersma's work (PA and PB) [14,15] are also computed here. Table 3.8 shows the band edges associated with each sensor [15].

Table 3.6 Bands Found by Non-Overlapping Band Feature Selection Algorithm for Data Set K2

<table>
<thead>
<tr>
<th>Band</th>
<th>PC1</th>
<th>PC2</th>
<th>PC3</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.40 - 0.68</td>
<td>0.40 - 0.68</td>
<td>0.40 - 0.66</td>
</tr>
<tr>
<td>2</td>
<td>0.68 - 0.84</td>
<td>0.68 - 0.90</td>
<td>0.66 - 0.80</td>
</tr>
<tr>
<td>3</td>
<td>0.84 - 0.90</td>
<td>0.90 - 0.92</td>
<td>0.80 - 0.88</td>
</tr>
<tr>
<td>4</td>
<td>0.90 - 0.96</td>
<td>0.92 - 0.94</td>
<td>0.88 - 0.94</td>
</tr>
<tr>
<td>5</td>
<td>0.96 - 1.00</td>
<td>0.94 - 1.00</td>
<td>0.94 - 1.00</td>
</tr>
<tr>
<td>6</td>
<td>1.00 - 1.06</td>
<td>1.00 - 1.06</td>
<td>1.00 - 1.04</td>
</tr>
<tr>
<td>7</td>
<td>1.06 - 1.12</td>
<td>1.06 - 1.12</td>
<td>1.04 - 1.16</td>
</tr>
<tr>
<td>8</td>
<td>1.12 - 1.28</td>
<td>1.12 - 1.26</td>
<td>1.16 - 1.26</td>
</tr>
<tr>
<td>9</td>
<td>1.48 - 1.74</td>
<td>1.26 - 1.28</td>
<td>1.26 - 1.28</td>
</tr>
<tr>
<td>10</td>
<td>1.74 - 1.78</td>
<td>1.48 - 1.78</td>
<td>1.48 - 1.54</td>
</tr>
<tr>
<td>11</td>
<td>1.98 - 2.40</td>
<td>1.98 - 2.40</td>
<td>1.54 - 1.64</td>
</tr>
<tr>
<td>12</td>
<td></td>
<td>1.64 - 1.74</td>
<td></td>
</tr>
<tr>
<td>13</td>
<td></td>
<td>1.74 - 1.78</td>
<td></td>
</tr>
<tr>
<td>14</td>
<td></td>
<td>1.98 - 2.20</td>
<td></td>
</tr>
<tr>
<td>15</td>
<td></td>
<td>2.20 - 2.26</td>
<td></td>
</tr>
<tr>
<td>16</td>
<td></td>
<td>2.26 - 2.40</td>
<td></td>
</tr>
</tbody>
</table>
Table 3.7  Bands Found by Overlapping Band Feature Selection Algorithm for Data Set K2

<table>
<thead>
<tr>
<th>Band</th>
<th>Wavelength (μm)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.70 - 0.92</td>
</tr>
<tr>
<td>2</td>
<td>1.98 - 2.20</td>
</tr>
<tr>
<td>3</td>
<td>2.20 - 2.40</td>
</tr>
<tr>
<td>4</td>
<td>0.66 - 0.84</td>
</tr>
<tr>
<td>5</td>
<td>1.48 - 1.64</td>
</tr>
<tr>
<td>6</td>
<td>0.52 - 0.66</td>
</tr>
<tr>
<td>7</td>
<td>1.64 - 1.78</td>
</tr>
<tr>
<td>8</td>
<td>1.16 - 1.28</td>
</tr>
<tr>
<td>9</td>
<td>0.96 - 1.06</td>
</tr>
<tr>
<td>10</td>
<td>1.04 - 1.12</td>
</tr>
<tr>
<td>11</td>
<td>0.94 - 1.00</td>
</tr>
<tr>
<td>12</td>
<td>0.44 - 0.50</td>
</tr>
<tr>
<td>13</td>
<td>1.12 - 1.16</td>
</tr>
<tr>
<td>14</td>
<td>0.92 - 0.96</td>
</tr>
<tr>
<td>15</td>
<td>0.40 - 0.44</td>
</tr>
<tr>
<td>16</td>
<td>1.00 - 1.04</td>
</tr>
</tbody>
</table>

Figures 3.5 to 3.10 are the classification performance comparisons of the optimal functions (Optimal), Walsh functions (Walsh) and the infinite clipped optimal functions (Clipped) for the 6 data sets. Figure 3.11 to 16 are the comparisons of the LS, TM, Wiersma's proposed sensor PA, non-overlapping band features (NOL) derived from the first 24 eigenfunctions (i.e., PC3), overlapping band features (OL), Walsh functions, infinite clipped optimal functions and optimal functions for the 6 preliminary test data sets. From the implementation point of view, since there are only two values (+1, -1) for the Walsh functions and three values (+1, -1, 0) for the infinite clipped optimal functions, it can be concluded from Figures 3.5 to 3.16 that representing the optimal features using their infinite clipping versions or using the first 16 Walsh functions produces the more practical features used for classification which
provide a classification accuracy quite near that of optimal features. The classification performances estimated for the above sensors are shown in Table 3.9, where PC1, PC2 and PC3 represent the sensors derived from N.O.L. band feature selection algorithm using the first 6, 12 and 24 eigenvectors as their input respectively; Optimal, Walsh and Clipped stand for the sensors using the first 16 optimal functions, the first 16 Walsh functions and the first 16 infinite clipped optimal functions as spectral features respectively.

Table 3.8 Band Edges of Landsat MSS, TM, PA and PB Sensors

<table>
<thead>
<tr>
<th>Band</th>
<th>LS</th>
<th>TM</th>
<th>PA</th>
<th>PB</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.50-0.60</td>
<td>0.45-0.52</td>
<td>0.42-0.54</td>
<td>0.42-0.66</td>
</tr>
<tr>
<td>2</td>
<td>0.60-0.70</td>
<td>0.52-0.60</td>
<td>0.56-0.66</td>
<td>0.68-0.70</td>
</tr>
<tr>
<td>3</td>
<td>0.70-0.80</td>
<td>0.63-0.69</td>
<td>0.68-0.70</td>
<td>0.72-0.92</td>
</tr>
<tr>
<td>4</td>
<td>0.80-1.10</td>
<td>0.76-0.90</td>
<td>0.72-0.90</td>
<td>0.94-1.04</td>
</tr>
<tr>
<td>5</td>
<td>1.55-1.75</td>
<td>0.92-1.00</td>
<td>1.06-1.10</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>2.08-2.35</td>
<td>1.02-1.30</td>
<td>1.12-1.30</td>
<td></td>
</tr>
<tr>
<td>7</td>
<td></td>
<td>1.52-1.74</td>
<td>1.52-1.74</td>
<td></td>
</tr>
<tr>
<td>8</td>
<td></td>
<td>1.96-2.40</td>
<td>1.96-2.40</td>
<td></td>
</tr>
</tbody>
</table>

Table 3.9 Probability of Correct Classification for 6 Data Sets

<table>
<thead>
<tr>
<th>SENSOR</th>
<th>K1</th>
<th>K2</th>
<th>K3</th>
<th>N1</th>
<th>N2</th>
<th>N3</th>
</tr>
</thead>
<tbody>
<tr>
<td>LS</td>
<td>0.90</td>
<td>0.78</td>
<td>0.85</td>
<td>0.77</td>
<td>0.83</td>
<td>0.96</td>
</tr>
<tr>
<td>TM</td>
<td>0.92</td>
<td>0.79</td>
<td>0.93</td>
<td>0.89</td>
<td>0.95</td>
<td>0.99</td>
</tr>
<tr>
<td>PA</td>
<td>0.94</td>
<td>0.86</td>
<td>0.95</td>
<td>0.92</td>
<td>0.96</td>
<td>0.99</td>
</tr>
<tr>
<td>PB</td>
<td>0.94</td>
<td>0.85</td>
<td>0.94</td>
<td>0.89</td>
<td>0.96</td>
<td>0.96</td>
</tr>
<tr>
<td>PC1</td>
<td>0.94</td>
<td>0.87</td>
<td>0.96</td>
<td>0.92</td>
<td>0.97</td>
<td>0.99</td>
</tr>
<tr>
<td>PC2</td>
<td>0.96</td>
<td>0.88</td>
<td>0.97</td>
<td>0.94</td>
<td>0.97</td>
<td>0.99</td>
</tr>
<tr>
<td>PC3 (NOL)</td>
<td>0.96</td>
<td>0.94</td>
<td>0.98</td>
<td>0.96</td>
<td>0.98</td>
<td>0.99</td>
</tr>
<tr>
<td>OL</td>
<td>0.97</td>
<td>0.94</td>
<td>0.98</td>
<td>0.97</td>
<td>0.99</td>
<td>0.99</td>
</tr>
<tr>
<td>Walsh</td>
<td>0.98</td>
<td>0.95</td>
<td>0.98</td>
<td>0.95</td>
<td>0.98</td>
<td>0.99</td>
</tr>
<tr>
<td>Clipped</td>
<td>0.98</td>
<td>0.97</td>
<td>0.99</td>
<td>0.97</td>
<td>0.99</td>
<td>0.99</td>
</tr>
<tr>
<td>Optimal</td>
<td>0.98</td>
<td>0.97</td>
<td>0.98</td>
<td>0.97</td>
<td>0.99</td>
<td>0.99</td>
</tr>
</tbody>
</table>
Figure 3.5  Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set K1
Figure 3.6 Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set K2
Figure 3.7 Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set K3
Figure 3.8  Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set N1
Figure 3.9 Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set N2
Figure 3.10  Performance Comparison of Optimal, Infinite Clipped Optimal and Walsh Functions for Data Set N3
Figure 3.11 Performance Comparison for Data Set K1
Figure 3.12 Performance Comparison for Data Set K2
Figure 3.13 Performance Comparison for Data Set K3
North Dakota May Data

Figure 3.14 Performance Comparison for Data Set N1
Figure 3.15 Performance Comparison for Data Set N2
Figure 3.16 Performance Comparison for Data Set N3
3.7 Selection of the Best On-Board Preprocessing Scheme

From Table 3.9 and Figures 3.5 to 3.16, it is seen that the four approaches developed in this research, two based on the "shape" of the optimal features and the other two from their "structure" similarity with the optimal functions, are feasible ways for feature design.

The fundamental objective of this research is to develop an objective and practical spectral feature design technique for high dimensional multispectral data. There are two important factors, simplicity and effectiveness, which must be considered in this respect.

First of all, from simplicity point of view, the overlapping band feature selection algorithm is harder to perform than the other three because of the existence of linear dependence problem. In order to find appropriate overlapping band features, we have to check the rank of the matrix for each newly selected band. This procedure needs more time than the other three approaches. However, its classification performance [referring to Figure 3.11 to 3.16] does not indicate much advantage over the other three, especially the infinite clipped optimal function approach.

For example, Figure 3.11 and 3.12 show that for Kansas September and Kansas May data the performances of the overlapping band feature selection algorithm are the 3rd best among the four techniques. The infinite clipped optimal function approach and the Walsh function approach have better performances than that of the overlapping band feature selection algorithm. Figure 3.13 to 3.16 indicate that the performances of the overlapping band feature selection algorithm are never better than those of the infinite clipped
optimal function approach. Therefore, from simplicity point of view, the overlapping band feature selection algorithm would not be used in this thesis as the best technique for the final data preprocessing system.

On the other hand, from effectiveness point of view, referring to Table 3.9 and Figure 3.5 to 3.16 again, it is shown that the infinite clipped optimal transform has better performance than the Walsh transform and the non-overlapping band feature selection algorithm.

For instance, Figure 3.5 to 3.10 indicate that the infinite clipped optimal features have better classification accuracy than the Walsh features for all the six preliminary test data sets in Kansas and North Dakota. Figure 3.11 to 3.16 show that the infinite clipped optimal features perform better than the non-overlapping band features for all the 6 test data sets except for North Dakota August data (Figure 3.16) where these two techniques have the same performance.

Therefore, from simplicity and effectiveness point of view, the infinite clipped optimal transform is chosen to be the best scheme in the data preprocessing stage of the spectral feature design system.

The processing up to this point, consisting of the optimal features calculation, the infinite clipping, and the data transform is based solely upon the ensemble statistics of the field data. Additional a priori knowledge that might be used to improve the performance is the class statistics of the scene. The objective is then to find the best features under the criterion of maximal class separability.
3.8 Canonical Analysis and Ground Station Data Processing.

Canonical Analysis is a technique that can be used to find the optimal features under a maximal separability criterion [36-41]. Unlike principal component analysis, which is based on the global covariance matrix of the full data set, canonical analysis utilizes the class structure of the data. The advantage of canonical analysis is its ordering property on the separability measure. By using the features derived from canonical analysis to further process the received transformed data, the classification performance should, therefore, be improved.

Let $M_i$ and $S_i$ be the $i^{th}$ class mean vector and covariance matrix of a data set with $L$ classes. In canonical analysis one first finds the within-class scatter and the among-class scatter matrices $S_w$ and $S_a$ respectively:

$$S_w = \sum_{i=1}^{L} \frac{(N_i - 1)}{N_s} * S_i \quad (3.5)$$

where $N_i$ is the number of samples of the $i^{th}$ class data and $N_s$ is the total number of samples of the ensemble. And,

$$S_a = \frac{1}{L} \sum_{i=1}^{L} (M_i - M_o)(M_i - M_o)^T \quad (3.6)$$

where $M_o$ is the global mean, given by

$$M_o = \sum_{i=1}^{L} \frac{N_i}{N_s} * M_i \quad (3.7)$$
The within class scatter matrix, $S_w$, is an average quantity that describes how closely the samples are distributed around their class means while the among class scatter matrix, $S_a$, is a quantity measuring the average degree of closeness between the ensemble mean and each class mean. The optimally separable feature is a feature such that $S_w$ is minimized and $S_a$ is maximized after the transformation. Define a quantity $r$ and let the desired feature be vector $d$. Then the objective is to find the $r$ and $d$ that result in maximal class separability. That is,

$$r = \frac{d^T S_a d}{d^T S_w d}$$

must be maximized. The ratio of variances in the new space is maximized by the selection of feature $d$ if,

$$\frac{\partial r}{\partial d} = 0$$

The above equation can be reduced to

$$(S_a - r \cdot S_w) \cdot d = 0$$

which is called a generalized eigenvalue equation and must be solved now for the unknown $r$ and $d$. The first canonical axis will be in the direction of $d$, and $r$ will give the associated ratio of among-class to within-class variance for that axis.
The development to this stage is usually referred to as discriminant analysis. One more step is included in the case of canonical analysis where the derived canonical features are normalized with respect to the within class scatter matrix. That is,

\[ D^T \cdot S_w \cdot D = I \]  \hspace{1cm} (3.11)

where \( D \) is the matrix of canonical features \( \mathbf{d} \). This says that the within class scatter matrix after the transformation must be the identity matrix. In other words, after transformation, the classes should appear spherical.
CHAPTER IV  
RESULTS AND DISCUSSIONS

In the previous chapter, we have introduced the four spectral feature design techniques developed in the course of this research. Six preliminary test data sets in Kansas and North Dakota were used to test the schemes. From a simplicity and effectiveness point of view, the infinite clipped optimal transform is chosen as the better means for data preprocessing. Furthermore, canonical analysis is applied to the above received transformed data on the ground station to achieve the maximal class separability. In this chapter, both the vegetation and the soil data will be used to find the classification performance for the final spectral feature design system. The spectral range for the vegetation data is from 0.4 μm to 2.4 μm with resolution 0.02 μm while the range for the soil data is from 0.45 μm to 2.45 μm with resolution 0.01 μm. Therefore the dimensionality for the vegetation data and the soil data is 100 and 200 respectively. The final results of these data will be presented in section 4.1 and 4.2. Moreover, due to the limited sample size of the data set to estimate the covariance matrix, different degree of Hughes phenomenon occurs in some of the one-day Kansas and North Dakota vegetation data sets as well as in all soil data sets. This effect will be discussed in section 4.3.
4.1 Vegetation Data

Four sets of multitemporal multispectral data collected in Kansas, North Dakota, Iowa and South Dakota are acquired to test the proposed spectral feature design system. Table 4.1 show the species, the dates on which the data were collected, and the total numbers of sample functions for each information class. In Table 4.1, the numbers appearing in the parentheses are the total numbers of sample functions collected for that class. Furthermore, W.Wheat and S.Wheat stand for winter wheat and spring wheat respectively.

Figure 4.1 to 4.6 show the probability of correct classification, \( P_c \), using the optimal features, infinite clipped optimal features and features that are derived from infinite clipped optimal transform and canonical analysis for the six preliminary test data sets. These 6 data sets are part of the multitemporal data in Kansas and North Dakota (referring to Table 1.1 and Table 4.1). Each one of them consists of the sample functions collected on one single date and has 3 informational classes. The results indicate that using the first 16 infinite clipped versions of the optimal functions, 95% classification accuracy can be achieved.

Another important point is the occurrence of Hughes phenomenon [42,43] shown in Figure 4.1 to 4.4. It says that for data set K1, K2, K3 and N1, increasing the computational complexity [11] does not always increase the classification performance. For example, Figure 4.1 shows that canonical analysis improves the accuracy for the first 3 features, but it does not help beyond this complexity for data set K1. Figure 4.2 to 4.4 show that canonical analysis can only have better performance for the first 4 features for data sets K2, K3 and N1 respectively.
For data set N2 and N3, it is found in Figure 4.5 and 4.6 that Hughes phenomenon does not occur, and the classification performance using the features derived from infinite clipped optimal transform and canonical analysis is always better than those of the optimal features and the infinite clipped optimal features. It is also shown that only 2 features are needed to have about 94% and 99% classification accuracy for these 2 data sets respectively.

Figure 4.7 and 4.8 show the results for Kansas and North Dakota multi-temporal data. Each one has 9 information classes collected on 3 different dates from 1976 to 1977. The results indicate that canonical analysis improves the accuracy by about 15% to 25% for the first feature and about 1% for the first 16 features. Figure 4.9 is the results of Kansas and North Dakota combined data with 18 information classes. It is used to show the robustness property of this spectral feature design system. The results show that the technique is not overly sensitive for spatially and temporally combined data.

Figure 4.10 and 4.11 are the results for 25-class Iowa and 42-class South Dakota multi-temporal data. They are used to show the capability of this spectral feature design system for complex data sets. It can be seen that the system is very successful in this respect.
Table 4.1: Vegetation Data Sets.
Numbers in the parenthesis are the total numbers of samples.

Kansas Vegetation Data Set: 9 classes

<table>
<thead>
<tr>
<th>Date</th>
<th>W.Wheat (141)</th>
<th>W.Wheat (658)</th>
<th>W.Wheat (677)</th>
</tr>
</thead>
<tbody>
<tr>
<td>9/28/76</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5/3/77</td>
<td></td>
<td>Summer Fallow (211)</td>
<td></td>
</tr>
<tr>
<td>6/26/77</td>
<td>Sorghum (277)</td>
<td>Unknown Class (682)</td>
<td>Sorghum (157)</td>
</tr>
</tbody>
</table>

North Dakota Vegetation Data Set: 9 classes

<table>
<thead>
<tr>
<th>Date</th>
<th>S.Wheat (664)</th>
<th>S.Wheat (787)</th>
<th>S.Wheat (931)</th>
</tr>
</thead>
<tbody>
<tr>
<td>5/8/77</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>6/29/77</td>
<td>Summer Fallow (291)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>8/4/77</td>
<td>Pasture (164)</td>
<td>Pasture (161)</td>
<td>Pasture (183)</td>
</tr>
</tbody>
</table>

Iowa Vegetation Data Set: 25 classes collected on 9 different dates of 1979:

<table>
<thead>
<tr>
<th>Date</th>
<th>Corn (514)</th>
<th>Corn (517)</th>
<th>Corn (610)</th>
<th>Corn (437)</th>
<th>Corn (190)</th>
<th>Corn (650)</th>
<th>Corn (435)</th>
<th>Corn (393)</th>
</tr>
</thead>
<tbody>
<tr>
<td>5/23/79</td>
<td>Oats (41)</td>
<td>Oats (32)</td>
<td>Oats (45)</td>
<td>Oats (21)</td>
<td>Oats (22)</td>
<td>Oats (42)</td>
<td>Oats (44)</td>
<td></td>
</tr>
</tbody>
</table>

South Dakota Vegetation Data Set: 42 classes collected on 6 different dates of 1978 and 1979

<table>
<thead>
<tr>
<th>Date</th>
<th>Pasture (225)</th>
<th>Pasture (217)</th>
<th>Alfalfa (51)</th>
<th>Alfalfa (45)</th>
<th>Alfalfa (42)</th>
</tr>
</thead>
<tbody>
<tr>
<td>9/21/78</td>
<td>W.Wheat (292)</td>
<td>W.Wheat (393)</td>
<td>S.Wheat (469)</td>
<td>S.Wheat (441)</td>
<td>S.Wheat (118)</td>
</tr>
<tr>
<td>10/26/78</td>
<td>S.Wheat (121)</td>
<td>S.Wheat (102)</td>
<td>S.Wheat (119)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>6/1/79</td>
<td>Barley (82)</td>
<td>Barley (80)</td>
<td>Barley (43)</td>
<td>Barley (44)</td>
<td>Barley (66)</td>
</tr>
<tr>
<td>6/21/79</td>
<td>Oats (182)</td>
<td>Oats (88)</td>
<td>Oats (89)</td>
<td>Oats (76)</td>
<td></td>
</tr>
<tr>
<td>7/25/79</td>
<td>IdleLand (63)</td>
<td>S.Wheat (103)</td>
<td>S.Wheat (88)</td>
<td>S.Wheat (78)</td>
<td>S.Wheat (96)</td>
</tr>
<tr>
<td>8/11/79</td>
<td>Sorghum (39)</td>
<td>Sorghum (41)</td>
<td>Sunflower (53)</td>
<td>Sunflower (107)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Corn (39)</td>
<td>Corn (32)</td>
<td>Millet (26)</td>
<td>Millet (39)</td>
<td>Millet (28)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Safflower (24)</td>
<td>Safflower (19)</td>
</tr>
</tbody>
</table>
Figure 4.1 Classification Performance for Data Set K1
Figure 4.2 Classification Performance for Data Set K2
Figure 4.3 Classification Performance for Data Set K3
North Dakota May Data

Figure 4.4 Classification Performance for Data Set N1
Figure 4.5 Classification Performance for Data Set N2
Figure 4.6  Classification Performance for Data Set N3
Figure 4.7 Classification Performance for Kansas Multitemporal Data Set
Figure 4.8  Classification Performance for N. Dakota Multitemporal Data Set
Figure 4.9 Classification Performance for KS/ND Combined Data Set
Figure 4.10  Classification Performance for Iowa Multitemporal Data Set
Figure 4.11 Classification Performance for S. Dakota Multitemporal Data Set
4.2 Soil Data

In addition to the above FSS vegetation data, a soil database with 571 soil samples collected by Eric Stoner [45] in 1979 was acquired to test the system. The soil reflectance functions were measured by an EXOTECH-C spectrometer in the laboratory. In this research, five data sets grouped by soil order, organic matter content #1, organic matter content #2, iron oxide content and soil texture [46-50] were formed respectively to test the spectral feature design system. They are designated as data sets SO, OM1, OM2, IO and ST respectively. It should be noted that the same soil samples are used in the data sets, but they are only grouped differently into classes. The soil data set designated as organic matter content #1 is from the soil orders Mollisol and Alfisol [48] only, while the soil data set designated as organic matter content #2 is from all soil orders. These 5 soil data sets are shown in Table 4.2.

Table 4.2(a) shows the 10 soil orders in American Soil Taxonomy [48]. Since the total numbers of sample functions for Spodosol, Vertisol, Histosol and Oxisol are very limited, in this research, these soils are not used to form the data set SO. Only the data in the first 6 soil orders are included in SO. Table 4.2(b), (c) and (d) indicate the ranges of organic matter content #1, organic matter content #2 and iron oxide content respectively. Six classes are chosen in these 3 data sets: OM1, OM2 and IO. Table 4.2(e) shows the 6 soil texture classes used in data set ST where some of the classes consist of more than one soil texture group. For example, class 1 in data set ST includes clay and silty clay; class 2 includes sandy clay loam, clay loam and silty clay loam; etc.

The results of these 5 soil data sets are shown in Figure 4.12 to 4.16. Taking a general view of these graphs, it is found that the cumulative
performances of these soil data sets are less like a standard error function compared to those found in vegetation data sets (referring to Figure 4.1 to 4.11). The reason for this is that the total numbers of sample functions used to estimate the covariance matrices in the soil data sets are very limited, from a little more than the dimensionality in data set OM1, that is, 255 sample functions with dimensionality 200, to about 2.5 times the dimensionality in SO, OM2, IO and ST, that is about 500 sample functions for each data set; while on the other hand at least 8 times the dimensionality are available in the vegetation data sets. For example, the smallest data set K1 has 832 sample functions with dimensionality 100 and data sets other than K1 have more than 1000 sample functions to estimate the covariance matrix. Therefore, the estimates of the covariance matrices for the vegetation data sets are likely to be much more accurate than those for the soil data sets. The subsequent Gaussian model thus becomes more valid for the vegetation data and the cumulative classification curves are more like a standard error function.

Furthermore, Figure 4.12 to 4.16 show that the infinite clipped optimal functions are very effective to extract the information for soil classification. For instance, Figure 4.12 to 4.13 indicate that using the first 16 infinite clipped optimal functions, over 90% accuracy can be achieved while Figure 4.14 to 4.16 tell that over 85% accuracy is obtained. Due to the limited sample size for each of the soil data sets, different degrees of the Hughes phenomenon occur. Figure 4.12 to 4.14 show that canonical analysis improves the performance for the first 5 features while Figure 4.15 to 4.16 show that improvement is possible up to the first 7 features.
### Table 4.2 Soil Data Sets:

#### (a) SO by Soil Order

Sample size for the first 6 classes: 479

<table>
<thead>
<tr>
<th>class #</th>
<th>Order Name</th>
<th># of Sample Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Mollisol</td>
<td>154</td>
</tr>
<tr>
<td>2</td>
<td>Alfisol</td>
<td>113</td>
</tr>
<tr>
<td>3</td>
<td>Entisol</td>
<td>78</td>
</tr>
<tr>
<td>4</td>
<td>Aridisol</td>
<td>52</td>
</tr>
<tr>
<td>5</td>
<td>Ultisol</td>
<td>45</td>
</tr>
<tr>
<td>6</td>
<td>Inceptisol</td>
<td>37</td>
</tr>
<tr>
<td>7</td>
<td>Spodosol</td>
<td>30</td>
</tr>
<tr>
<td>8</td>
<td>Vertisol</td>
<td>11</td>
</tr>
<tr>
<td>9</td>
<td>Histosol</td>
<td>8</td>
</tr>
<tr>
<td>10</td>
<td>Oxisol</td>
<td>11</td>
</tr>
<tr>
<td>11</td>
<td>Unclassified</td>
<td>32</td>
</tr>
</tbody>
</table>

#### (b) OM1 by Organic #1

Soil from Mollisol and Alfisol only. Sample size: 255

<table>
<thead>
<tr>
<th>Class #</th>
<th>Organic Matter Range %</th>
<th># of Sample Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.11 ~ 1.5</td>
<td>51</td>
</tr>
<tr>
<td>2</td>
<td>1.5 ~ 2.0</td>
<td>54</td>
</tr>
<tr>
<td>3</td>
<td>2.0 ~ 2.5</td>
<td>33</td>
</tr>
<tr>
<td>4</td>
<td>2.5 ~ 3.5</td>
<td>45</td>
</tr>
<tr>
<td>5</td>
<td>3.5 ~ 5.0</td>
<td>39</td>
</tr>
<tr>
<td>6</td>
<td>5.0 ~ 10.12</td>
<td>33</td>
</tr>
</tbody>
</table>

#### (c) OM2 by Organic #2

Soil from all orders. Sample size: 514

<table>
<thead>
<tr>
<th>Class #</th>
<th>Organic Matter Range %</th>
<th># of Sample Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.08 ~ 1.0</td>
<td>82</td>
</tr>
<tr>
<td>2</td>
<td>1.0 ~ 2.0</td>
<td>135</td>
</tr>
<tr>
<td>3</td>
<td>2.0 ~ 3.0</td>
<td>120</td>
</tr>
<tr>
<td>4</td>
<td>3.0 ~ 4.0</td>
<td>54</td>
</tr>
<tr>
<td>5</td>
<td>4.0 ~ 6.0</td>
<td>59</td>
</tr>
<tr>
<td>6</td>
<td>6.0 ~ 84.79</td>
<td>64</td>
</tr>
</tbody>
</table>
Table 4.2, continued

(d) IO by Iron Oxide Content
Sample size: 467

<table>
<thead>
<tr>
<th>Class #</th>
<th>Iron Oxide Range %</th>
<th># of Sample Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.02 ~ 0.4</td>
<td>102</td>
</tr>
<tr>
<td>2</td>
<td>0.4 ~ 0.6</td>
<td>73</td>
</tr>
<tr>
<td>3</td>
<td>0.6 ~ 0.8</td>
<td>69</td>
</tr>
<tr>
<td>4</td>
<td>0.8 ~ 1.2</td>
<td>105</td>
</tr>
<tr>
<td>5</td>
<td>1.2 ~ 1.6</td>
<td>52</td>
</tr>
<tr>
<td>6</td>
<td>1.6 ~ 25.6</td>
<td>66</td>
</tr>
</tbody>
</table>

(e) ST by Soil Texture
Total sample size: 483 excluding the unclassified

<table>
<thead>
<tr>
<th>Class #</th>
<th>Soil Texture Group/Groups</th>
<th># of Sample Function</th>
<th>Class Sample Size</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Clay</td>
<td>19</td>
<td>40</td>
</tr>
<tr>
<td></td>
<td>Silty Clay</td>
<td>21</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>Sandy Clay Loam</td>
<td>6</td>
<td>63</td>
</tr>
<tr>
<td></td>
<td>Clay Loam</td>
<td>25</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Silty Clay Loam</td>
<td>32</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>Coarse Sand</td>
<td>3</td>
<td>76</td>
</tr>
<tr>
<td></td>
<td>Large Coarse Sand</td>
<td>6</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Sand</td>
<td>13</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Large Sand</td>
<td>16</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Large Fine Sand</td>
<td>18</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Fine Sand</td>
<td>20</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>Coarse Sandy Loam</td>
<td>5</td>
<td>93</td>
</tr>
<tr>
<td></td>
<td>Very Fine Sandy Loam</td>
<td>12</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Sandy Loam</td>
<td>24</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Fine Sandy Loam</td>
<td>52</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>Loam</td>
<td>68</td>
<td>68</td>
</tr>
<tr>
<td>6</td>
<td>Silt</td>
<td>4</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Silt Loam</td>
<td>139</td>
<td>143</td>
</tr>
<tr>
<td>7</td>
<td>Unclassified</td>
<td>88</td>
<td>88</td>
</tr>
</tbody>
</table>
Figure 4.12 Classification Performance for Soil Data Grouped by Soil Order
Soil Data Set Grouped by Organic Matter#1

Figure 4.13 Classification Performance for Soil Data Grouped by Organic #1
Figure 4.14 Classification Performance for Soil Data Grouped by Organic Matter #2
Soil Data Set Grouped by Iron Oxide Content

Figure 4.15 Classification Performance for Soil Data Grouped by Iron Oxide
Soil Data Set Grouped by Soil Texture

Figure 4.16 Classification Performance for Soil Data Grouped by Soil Texture
4.3 Hughes Phenomenon

In 1968, Hughes [42] showed theoretically that the mean recognition accuracy for the statistical pattern classifiers did not always increase as the measurement complexity increased so long as the number of training samples was fixed and finite. This result was experimentally demonstrated in a remote sensing context by Fu, Landgrebe and Phillips [43] in 1969. The conclusion of these investigations was that for a fixed number of training samples, there is an optimal measurement complexity. More complexity is undesirable from the standpoint of expected classification accuracy.

Kalayeh, Muasher and Landgrebe [51,52] developed a criterion to predict the occurrence of the Hughes phenomenon. They suggested that a number of sample functions equal to about 8 to 10 times the dimensionality must be available for the ensemble in order to avoid the Hughes phenomenon.

In this section, four experiments are described to show that the Hughes phenomenon did occur in the data sets with limited training samples. The data sets K1 and N2 were chosen for this purpose because K1 has the least training samples (referring to Table 1.1) among all vegetation data sets and N2 (referring to Figure 4.5) indicated some possibility for the occurrence of the Hughes phenomenon. Tables 4.3(a) to (d) show the data used for these 4 experiments and Figures 4.17 to 4.20 show the results. In the above tables and figures, K1H and N2H are the data sets with about one half of the original training samples while K1Q and N2Q represent those with approximately one quarter of the training samples.
Figure 4.17 and 4.18 show that for data set K1, the Hughes phenomenon has occurred (referring to Figure 4.1). If the size of the training samples is reduced to half or even to quarter, the effect of this phenomenon becomes more and more serious. On the other hand, for data set N2, there is no Hughes phenomenon (referring to Figure 4.5). If the size of the training samples becomes one half of the original N2, the Hughes phenomenon might or might not occur. Figure 4.19 indicates that for data set N2, reducing the size of the training samples to approximately one half, that is 630 samples with dimensionality 100, the estimate of covariance matrix is still accurate enough, and the Hughes phenomenon does not occur.

However, if the training size of the data set N2 is reduced to one quarter, the Hughes phenomenon does occur. Figure 4.20 says that the optimal number of features in this data set N2 with 315 training samples is only 2. The maximal classification accuracy that can be achieved is about 85%. Furthermore, more than 2 features used for classification would not help the performance and in some cases even reduce the accuracy.

The four experiments in this section indicate that for data set K1, more than 832 samples are needed in order to avoid the effect of Hughes phenomenon; on the other hand, for data set N2, 1239 samples are enough to accurately estimate the covariance matrix. From the classification performances of data sets K1, K2, K3 and N1, shown in Figure 4.1 to 4.4, it is suggested that more than 15 times dimensionality sample functions may be required to avoid the effect of the Hughes phenomenon.
Table 4.3 Data Sets Used to Test the Occurrence of the Hughes Phenomenon:

(a) Kansas September Data With Half Training Samples: Data Set K1H

<table>
<thead>
<tr>
<th></th>
<th>Winter Wheat</th>
<th>Summer Fallow</th>
<th>Grain Sorghum</th>
<th>Total Samples</th>
</tr>
</thead>
<tbody>
<tr>
<td>Training</td>
<td>70</td>
<td>200</td>
<td>140</td>
<td>410</td>
</tr>
<tr>
<td>Testing</td>
<td>71</td>
<td>214</td>
<td>137</td>
<td>412</td>
</tr>
<tr>
<td>Total</td>
<td>141</td>
<td>414</td>
<td>277</td>
<td>832</td>
</tr>
</tbody>
</table>

(b) Kansas September Data With Quarter Training Samples: Data Set K1Q

<table>
<thead>
<tr>
<th></th>
<th>Winter Wheat</th>
<th>Summer Fallow</th>
<th>Grain Sorghum</th>
<th>Total Samples</th>
</tr>
</thead>
<tbody>
<tr>
<td>Training</td>
<td>35</td>
<td>100</td>
<td>70</td>
<td>205</td>
</tr>
<tr>
<td>Testing</td>
<td>106</td>
<td>314</td>
<td>207</td>
<td>627</td>
</tr>
<tr>
<td>Total</td>
<td>141</td>
<td>414</td>
<td>277</td>
<td>832</td>
</tr>
</tbody>
</table>

(c) North Dakota June Data With Half Training Samples: Data Set N2H

<table>
<thead>
<tr>
<th></th>
<th>Spring Wheat</th>
<th>Summer Fallow</th>
<th>Natural Pasture</th>
<th>Total Samples</th>
</tr>
</thead>
<tbody>
<tr>
<td>Training</td>
<td>400</td>
<td>150</td>
<td>80</td>
<td>630</td>
</tr>
<tr>
<td>Testing</td>
<td>387</td>
<td>141</td>
<td>81</td>
<td>609</td>
</tr>
<tr>
<td>Total</td>
<td>787</td>
<td>291</td>
<td>161</td>
<td>1239</td>
</tr>
</tbody>
</table>

(d) North Dakota June Data With Quarter Training Samples: Data Set N2Q

<table>
<thead>
<tr>
<th></th>
<th>Spring Wheat</th>
<th>Summer Fallow</th>
<th>Natural Pasture</th>
<th>Total Samples</th>
</tr>
</thead>
<tbody>
<tr>
<td>Training</td>
<td>200</td>
<td>75</td>
<td>40</td>
<td>315</td>
</tr>
<tr>
<td>Testing</td>
<td>587</td>
<td>216</td>
<td>121</td>
<td>924</td>
</tr>
<tr>
<td>Total</td>
<td>787</td>
<td>291</td>
<td>161</td>
<td>1239</td>
</tr>
</tbody>
</table>
Figure 4.17  First Experiment of the Hughes Phenomenon: Data Set K1H
Kansas September Data
Quarter Training Samples

Figure 4.18 Second Experiment of the Hughes Phenomenon:
Data Set K1Q
Figure 4.19 Third Experiment of the Hughes Phenomenon: Data Set N2H
North Dakota June Data
Quarter Training Samples

Figure 4.20 Fourth Experiment of the Hughes Phenomenon:
Data Set N2Q
4.4 Signal to Noise Ratio Considerations

In the previous sections, the classification results obtained by using the spectral features developed in this research are presented for 100 dimensional FSS vegetation data and 200 dimensional Exotech-C soil data. It is found (referring to Figure 4.1 to 4.16) that about 10 to 1 compression ratio can be achieved while maintaining satisfactory classification accuracy. One question an Earth scientist user of the algorithm may have is that the 10 to 1 downlink data rate reduction is not at a severe cost to the usefulness of the data. Thus, in this section, we will discuss the data volume reduction issue from the Earth scientist point of view, that is, from signal-to-noise ratio considerations.

Weighted Karhunen-Loeve transform rotates the original N-dimensional signal space to a more favorable orientation. This orientation is one in which the source energy is redistributed such that a larger percentage of the energy is distributed over fewer coordinates. Table 4.4 and Figure 4.21 show how the source energy is redistributed over the first 25 transformed coordinates for 100 dimensional vegetation data set K2.

In Table 4.4, the first row shows that the magnitude of the total source energy is 3497, which is the sum of all eigenvalues; Further, the mean square representation error (MSE) and percent mean square representation error (%MSE) are 3497 and 100% respectively if 'none' of the optimal feature is used to transform the data. The second row indicates that the magnitude of the first eigenvalue is 2779.8; If the first optimal feature is used to transform the data, the representation error and percent representation error will be 717 and 20.5% respectively, that is, the first transformed coordinate contains about 79.5%
source energy in it. Similarly, it can be found that using the first 2 optimal features, about 97.5\% of the total source energy can be preserved, and using the first 10 optimal features to transform the data in the measurement space, the percent mean square representation error, that is 0.17\%, is indeed negligible. Figure 4.21 shows graphically how fast the representation error can be reduced by using the first few optimal features. It should be noticed that the representation error (MSE) is plotted in logarithmic scale.

The practical values of the signal to noise ratio in a typical remote sensing system are from 50 to 200 in most of the 0.4 to 2.5 μm spectrum range [1]. This indicates that the maximal noise level in the system is only 1/50, that is, 2\%. Since using the first 10 optimal features derived from the Weighted K-L transform preserves almost all the signal energy in the original measurement space; Further, the representation error level is 0.17\% which is much lower than the noise level in the system. Hence, the effect on the signal to noise ratio due to compression is quite limited even as the signal to noise ratio is down to 20. Therefore, a data volume reduction by a factor of 10 is achieved with essentially no loss of information.
Table 4.4 Mean Square Representation Error for Data Set K2

<table>
<thead>
<tr>
<th>Eigenvalue</th>
<th>Magnitude of Eigenvalue</th>
<th>Mean Square Error</th>
<th>% Mean Square Error</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>3497.0691</td>
<td>3497.0691</td>
<td>100.0000</td>
</tr>
<tr>
<td>1</td>
<td>2779.8821</td>
<td>717.1870</td>
<td>20.5082</td>
</tr>
<tr>
<td>2</td>
<td>627.0327</td>
<td>90.1543</td>
<td>2.5780</td>
</tr>
<tr>
<td>3</td>
<td>39.0218</td>
<td>51.1325</td>
<td>1.4622</td>
</tr>
<tr>
<td>4</td>
<td>18.4108</td>
<td>32.7217</td>
<td>0.9357</td>
</tr>
<tr>
<td>5</td>
<td>14.0425</td>
<td>18.6792</td>
<td>0.5341</td>
</tr>
<tr>
<td>6</td>
<td>4.9193</td>
<td>13.7599</td>
<td>0.3935</td>
</tr>
<tr>
<td>7</td>
<td>2.5450</td>
<td>11.2149</td>
<td>0.3207</td>
</tr>
<tr>
<td>8</td>
<td>1.8422</td>
<td>9.3727</td>
<td>0.2680</td>
</tr>
<tr>
<td>9</td>
<td>1.7561</td>
<td>7.6166</td>
<td>0.2178</td>
</tr>
<tr>
<td>10</td>
<td>1.3731</td>
<td>6.2435</td>
<td>0.1785</td>
</tr>
<tr>
<td>11</td>
<td>0.8927</td>
<td>5.3508</td>
<td>0.1530</td>
</tr>
<tr>
<td>12</td>
<td>0.8225</td>
<td>4.5283</td>
<td>0.1295</td>
</tr>
<tr>
<td>13</td>
<td>0.6291</td>
<td>3.8993</td>
<td>0.1115</td>
</tr>
<tr>
<td>14</td>
<td>0.4818</td>
<td>3.4175</td>
<td>0.0977</td>
</tr>
<tr>
<td>15</td>
<td>0.4498</td>
<td>2.9676</td>
<td>0.0849</td>
</tr>
<tr>
<td>16</td>
<td>0.3778</td>
<td>2.5898</td>
<td>0.0741</td>
</tr>
<tr>
<td>17</td>
<td>0.3469</td>
<td>2.2429</td>
<td>0.0641</td>
</tr>
<tr>
<td>18</td>
<td>0.3266</td>
<td>1.9163</td>
<td>0.0548</td>
</tr>
<tr>
<td>19</td>
<td>0.2328</td>
<td>1.6835</td>
<td>0.0481</td>
</tr>
<tr>
<td>20</td>
<td>0.2192</td>
<td>1.4643</td>
<td>0.0419</td>
</tr>
<tr>
<td>21</td>
<td>0.1696</td>
<td>1.2947</td>
<td>0.0370</td>
</tr>
<tr>
<td>22</td>
<td>0.1499</td>
<td>1.1448</td>
<td>0.0327</td>
</tr>
<tr>
<td>23</td>
<td>0.1268</td>
<td>1.0181</td>
<td>0.0291</td>
</tr>
<tr>
<td>24</td>
<td>0.1174</td>
<td>0.9006</td>
<td>0.0258</td>
</tr>
<tr>
<td>25</td>
<td>0.0904</td>
<td>0.8103</td>
<td>0.0232</td>
</tr>
</tbody>
</table>
Figure 4.21 Mean Square Representation Error for Data Set K2
CHAPTER V
CONCLUSIONS AND RECOMMENDATIONS

5.1 Conclusions

The fundamental objective of this research is to develop an objective and practical spectral feature design technique for high dimensional multispectral data. In this thesis, four spectral feature design techniques have been developed. Two of them, non-overlapping band feature selection algorithm and overlapping band feature selection algorithm, are derived from the spectral dominancy concept of the optimal functions; the other two, Walsh function approach and infinite clipped optimal function approach, are derived from the spectral similarity concept of the optimal functions. These four approaches have been proved effective for data compression and classification purposes in high dimensional multispectral data.

A comparison among these four techniques indicates that the infinite clipped optimal function approach is the best scheme since the features are easiest to find and their classification performance is the best under the same compression requirement. This technique approximates the spectral structure of the optimal features via infinite clipping and results in transform coefficients which are either +1, -1 or 0. Therefore the necessary processing can be easily implemented on-board the spacecraft by using a set of programmable adders that operate on the grouping instructions received from the ground station.
After the preprocessed data has been received, canonical analysis is further used to find the best set of features under the criterion that maximal class separability is achieved.

Both vegetation and soil data have been tested in this research. For vegetation data, four sets of multitemporal multispectral vegetation data collected in Kansas, North Dakota, Iowa and South Dakota respectively with 9 to 42 information classes in 1976 to 1979 are used to test the spectral feature design system. One spatially and temporally combined data set is also formed by combining the Kansas and North Dakota Data sets to test the robustness property of the scheme. The results indicate that the system is not overly sensitive to spatial and temporal variation.

Furthermore, a soil database collected by Eric Stoner in 1979 was also acquired and used to test the system. In this research, five different soil data sets grouped by the soil order, organic content #1, organic content #2, iron oxide content and soil texture are formed. The classification performances are then found. It is shown that soil order, organic content percentage, iron oxide content percentage and soil texture can be delineated and predicted by the proposed technique.

It is concluded that the infinite clipped versions of the first 16 optimal functions derived from the Weighted Karhunen-Loeve Transform have excellent classification performance. Further signal processing by canonical analysis increases the compression ratio while retains the classification accuracy. The overall probability of correct classification of the proposed system is over 90% while providing for a reduced downlink data rate by a factor of 10.
5.2 Recommendations

The spectral feature design system developed in this research has been demonstrated for the FSS vegetation data and the Exotech-C soil data. In the future, it is proposed to test AVIRIS and HIRIS data. The following procedure is recommended:

(A) Pre-Flight Stage:
(1) Collect enough representable samples from all reference sources available, for example, the field data base collected in the past, to form the ensemble of a specific problem (Ground Truth Gathering)
(2) Calculate the mean vector and covariance matrix of this ensemble
(3) Find the eigenvectors of the covariance matrix
(4) Run the spectral feature design system on the ground to find the grouping coefficients (either +1, -1, or 0)

(B) On-Board Preprocessing Stage:
(5) Send up these grouping coefficients (instructions) to the spacecraft for on-board data preprocessing

(C) Post-Flight Stage:
(6) Receive the preprocessed low dimensional data
(7) Run the spectral feature design system on the ground to find the canonical features
(8) Use these canonical features to further transform the received data into the final signal space where the data classification is performed
In this procedure, there are basically 3 processing stages involved: pre-flight stage, on-board preprocessing stage and post-flight stage. The pre-flight stage, which consists of step 1 to step 4, is used to gather ground truth information, estimate ensemble statistics and find appropriate grouping coefficients from one of the four developed schemes. This stage would be done before the data take by the aids of aerial photography, topographical maps, historical information, field data base collected in the past or other reference sources available. One more comment about this stage is the problem of the sample size, it is suggested from the experience in this research that the total number of samples used to estimate the ensemble statistics needs to be at least 15 times their signal dimensionality in order to accurately estimate the covariance matrix.

The second stage, on-board preprocessing stage, which contains step 5, performs band groupings on board the spacecraft, either summing (+1), subtracting (-1) or omitting (0) bands for each spectral function according to the grouping instructions sent by the ground user. Since this data preprocessing stage would be done on board the spacecraft, from implementation point of view, the algorithm simplicity is then required and important. The spectral feature design system developed in this research makes this simplicity possible. Figure 1.1 shows how the data preprocessing can be implemented on board the spacecraft by a set of programmable adders.

Finally, the post-flight stage, which includes step 6 to step 8, is applied to further process the received transformed data such that the maximal class
separability is achieved. Since this stage and the pre-flight stage would be done at the ground station, the algorithm simplicity is therefore less important than that in the on-board preprocessing stage. Hence, it might be more effective to use the overlapping band feature selection algorithm to design the features in some future situations although it's the most complex among the four techniques developed in this research.
LIST OF REFERENCES


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Appendix A  IBM 3083 Macro File

/* RUN A FORTRAN PROGRAM USING IMSLSP OR IMSLDP SUBROUTINES */
ARG FN FN1 FN2 FN3 FN4 FN5 FN6 FN7 FN8 FN9 FN10 FN11
LINK TO IMSL
GLOBAL TXTLIB IMSLSP IMSLDP PFORTLIB VSF2FORT CMSSLIB
GLOBAL LOADLIB VSF2LOAD
FORTVS2 FN
LOAD FN
FILEDEF 11 DISK FN1 DATA C1
FILEDEF 12 DISK FN2 DATA C1
FILEDEF 13 DISK FN3 DATA C1
FILEDEF 14 DISK FN4 DATA C1
FILEDEF 15 DISK FN5 DATA C1
FILEDEF 16 DISK FN6 DATA C1
FILEDEF 17 DISK FN7 DATA C1
FILEDEF 18 DISK FN8 DATA C1
FILEDEF 19 DISK FN9 DATA C1
FILEDEF 20 DISK FN10 DATA C1
FILEDEF 21 DISK FN11 DATA C1
START
PROGRAM MV
PARAMETER(NP2=1551,NP1=100,NP3=NP1*(NP1+1)/2,NF2=10,NF3=5)
REAL X(NP2,NP1),XM(NP1),VCV(NP3)
DATA IFLAG1,XM,VCV/0,NP1*0.0,NP3*0.0/

NP1 : DIMENSIONALITY OF SAMPLE FUNCTIONS
NP2 : TOTAL NUMBER OF SAMPLE FUNCTIONS
NP3 : TOTAL NUMBER OF ELEMENTS IN COVARIANCE MATRIX VCV
NF2 : RAW DATA INPUT FILE STORED IN FORMAT 10F8.3
NF3 : XM & VCV OUTPUT DATA FILE STORED IN FORMAT 5E15.7

X : RAW DATA ( INPUT )
XM : MEAN VECTOR ( OUTPUT )
VCV : COVARIANCE MATRIX STORED IN SYMMETRIC MODE ( OUTPUT )
IFLAG1 ------- INTERNAL CHECKING PARAMETER

11 = DATA FILE ; 12 = MV FILE

OPEN(11)
OPEN(12)
REWIND 11
REWIND 12

READ IN RAW DATA AND PRINT THE PROGRESS FOR EVERY 100 SAMPLES
DO 20 ISAMP=1,NP2
  K=MOD(ISAMP,100)
  IF(K.EQ.0)PRINT*, ' NP2 = ',NP2,' ; ISAMP = ',ISAMP
  DO 20 I=1,NP1/NF2
  20 READ (11,1) (X(ISAMP,J),J=1+(I-1)*NF2,I*NF2)
  PRINT*, ' DATA READ IN FINISHED '
  1 FORMAT(10F8.3)

FIND THE ENSEMBLE MEAN VECTOR
DO 30 J=1,NP1
  DO 30 I=1,NP2
  30 XM(J)=XM(J)+X(I,J)
  DO 40 I=1,NP1
  40 XM(I)=XM(I)/FLOAT(NP2)
  PRINT*, ' MEAN VECTOR FOUND '

FIND THE ENSEMBLE COVARIANCE MATRIX AND PRINT THE PROGRESS FOR EVERY 10 DIMENSIONS
DO 50 I=1,NP1
  KK=MOD(I,10)
  IF(KK.EQ.0)PRINT*,I
  DO 50 J=1,I
  IND=(I-1)*I/2+J
DO 50 K=1,NP2
50 VCV (IND) = VCV (IND) + (X (K, I) * X (K, J) - XM (I) * XM (J))
DO 60 I=1,NP3
60 VCV (I) = VCV (I) / FLOAT (NP2-1)
PRINT*, ' COV. MATRIX FOUND '

C C
INTERNAL CHECKING FOR ALGORITHM ACCURACY

DO 80 I=1,NPI
IND=I*(I+1)/2
IF (VCV (IND) .LT.0.0) GO TO 70
GO TO 80
70 WRITE (*, 2) I, VCV (IND)
2 FORMAT ('ACCURACY OF ALGORITHM IS POOR AT I =',I5,
+ ' WHERE VCV(I,I) = ',E15.7)
VCV (I) = -VCV (I)
IFLAGI = IFLAGI + I
80 CONTINUE

C C
PRINT THE COMMENTS FOR ACCURACY

IF (IFLAGI .GT. 0) GO TO 90
PRINT*, ' POSITIVE VARIANCES CHECK DONE '
WRITE (*, 4)
GO TO 100
90 WRITE (*, 3) IFLAGI
3 FORMAT (' THERE ARE ',I5, ' VARIANCES LESS THAN 0.0 ')
4 FORMAT (' ALL VARIANCES ARE ">= 0.0", ACCURACY IS GOOD')

C C
SEND THE RESULTS TO OUTPUT DATA FILE

100 DO 110 I=1,NPI/NF3
110 WRITE (12, 5) (XM (J), J=1+(I-1)*NF3, I*NF3)
5 FORMAT (5E15.7)
DO 120 I=1,NP3/NF3
120 WRITE (12, 5) (VCV (J), J=1+(I-1)*NF3, I*NF3)
STOP
END

PROGRAM EV
PARAMETER (NPI=I00, NP3=NPI*(NPI+1)/2, NP5=NP3+NPI,
+NF2=I0, NF3=5)
REAL XM (NPI), VCV (NP3), VCVF (NPI, NP1), D (NP1),
+Z (NP1, NP1), WK2 (NP5)
REAL TRACE, SUM
DATA JOB2, IFLAGI, SUM, TRACE/2, 0, 2*0.0/

C C
PARAMETER (NP1=100, NP3=NP1*(NP1+1)/2, NP5=NP3+NP1,
+NF2=10, NF3=5)
REAL XM (NP1), VCV (NP3), VCVF (NP1, NP1), D (NP1),
+Z (NP1, NP1), WK2 (NP5)
REAL TRACE, SUM
DATA JOB2, IFLAGI, SUM, TRACE/2, 0, 2*0.0/

C C
NP1 : RAW DATA DIMENSIONALITY
NP3 : TOTAL NUMBER OF ELEMENTS FOR VCV
NP5 : DIMENSION FOR PERFORMANCE INDEX MATRIX WK2
XM : MEAN VECTOR
VCV : COVARIANCE MATRIX ( SYMMETRIC STORAGE MODE )
VCVF : COVARIANCE MATRIX ( FULL STORAGE MODE )
D : EIGENVALUE
C Z : EIGENVECTOR
C WK2 : PERFORMANCE INDEX MATRIX
C 11 : INPUT MV FILE ; 12 : OUTPUT EV FILE

OPEN (11)
OPEN (12)
REWIND 11
REWIND 12

READ IN MEAN VECTOR AND COVARIANCE MATRIX
DO 10 I = 1, NP1 / NF3
  READ (11, *) (XM (J), J = 1 + (I - 1) * NF3, I * NF3)
1 FORMAT (5E15.7)
DO 20 I = 1, NP3 / NF3
  READ (11, *) (VCV (J), J = 1 + (I - 1) * NF3, I * NF3)
20 FORMAT (5E15.7)
CALL VCVTSF (VCV, NP3, VCVF, NP3)

FIND TRACE, EIGENVALUES AND EIGENVECTORS OF THE COVARIANCE MATRIX
DO 30 I = 1, NP3
  TRACE = TRACE + VCVF (I, I)
30 FORMAT (5E15.7)
CALL EIGRS (VCV, NP3, JOB2, D, Z, NP3, WK2, IER)

PRINT THE PERFORMANCE INDEX AND ACCURACY COMMENTS
IF (IER .NE. 0 .OR. WK2 (1) .GE. 1.0) GO TO 40
WKE2 (*, 3) IER, WK2 (1)
GO TO 50
40 FORMAT (' PERFORMANCE OF "EIGRS" IS POOR, IER = ', I5, + ' WK2(1) = ', E15.7)
3 FORMAT (' PERFORMANCE OF "EIGRS" IS GOOD, IER = ', I5, + ' WK2(1) = ', E15.7)
IFLAGI = IFLAGI + I
50 CONTINUE

IF (D (I) .LE. 0.0) GO TO 60
WRITE (*, 4) I, D (I)
4 FORMAT (' EIGEN VALUE IS "= 0.0" AT I = ', I5, + ' WHERE D(I) = ', E15.7)
IFLAG1 = IFLAG1 + 1
60 CONTINUE
70 FORMAT (' THERE ARE ', I5, ' NEGATIVE OR ZERO EIGEN VALUES ')
6 FORMAT (' ALL EIGEN VALUES ARE GREATER THAN ZERO ')

FIND THE SUM OF THE EIGENVALUES AND PRINT THE ACCURACY COMMENTS
CALL VABSMF (D, NP3, 1, SUM)
IF (ABS (TRACE - SUM) .GT. 1.0E-1) GO TO 100
WRITE (*, 8) TRACE, SUM
GO TO 110

100 WRITE (*, 7) TRACE, SUM
7 FORMAT(' ACCURACY OF "EIGRS" IS POOR, TRACE =', E15.7, + ' SUM =', E15.7)
8 FORMAT(' ACCURACY OF "EIGRS" IS GOOD, TRACE =', E15.7, + ' SUM =', E15.7)

SEND THE RESULTS TO THE OUTPUT DATA FILE

110 WRITE (12, 9) TRACE, SUM
9 FORMAT (2E15.7)

DO 120 I=I,NPI/NF3
120 WRITE (12, I) (D (NPI+I-J), J=1+(I-1)*NF3, I*NF3)

DO 130 J=I,NPI
DO 130 I=I,NPI/NF3
130 WRITE (12, I) (Z (K, NPI+I-J) , K=I+ (I-1) *NF3, I*NF3)
STOP
END

PROGRAM NOLBS
PARAMETER (NPI=100, NTERM=6, NV=50, NZ1=NPI*NV, N1=1, N2=100)
FOR FSS VEGETATION DATA : N1 = 1; N2 = 100
FOR SOIL DATA : N1 = 4; N2 = 192
FOR SOIL DATA ( FROM EFFECTIVE WAVELENGTH 0.52 TO 2.32UM:180 DIM )
REAL X(NPI,NTERM), AVE(NPI), S1(NPI), Z(NPI,NV)
DATA Z/NZ1*0.0/

RAW DATA DIMENSIONALITY
TOTAL NUMBER OF OPTIMAL FUNCTIONS USED IN THE ALGORITHM
PRESET MAX NUMBER OF N.O.L. BANDS, INCREASE IT IF NEEDED
THE STARTING WAVELENGTH POINT
THE ENDING WAVELENGTH POINT
EIGENVECTOR ( INPUT )
AVERAGE OF THE FIRST 'NTERM' EIGENVECTORS
SIGNED VERSION OF AVE(NPI)
DESIRED N.O.L. BAND FEATURES ( OUTPUT )

OPEN (11)
OPEN (12)
REWIND 11
REWIND 12
READ (11,*) X1, X2
DO 10 I=1,NPI/5
10 READ (11,*) X1, X2, X3, X4, X5

C C C C C
READ IN EIGENVECTORS

DO 20 ITERM=1, NTERM
  DO 20 J=1, NP1/5
    20 READ (Ii, *) (X(I, ITERM), I=1+ (J-1) *5, J*5)

FIND THE AVERAGE OF THE FIRST 'NTERM' EIGENVECTORS AND
ITS SIGNED VERSION

DO 40 J=1, NP1
  AVE(J)=0.0
  DO 30 ITERS_I, NTERM
    30 AVE(J) =AVE(J) +X (J, ITERM)/FLOAT (NTERM)
  IF(NP1.NE.100) GO TO 35
  IF(J.GE.45.AND.J.LE.54) AVE(J) =0.0
  IF(J.GE.70.AND.J.LE.79) AVE(J) =0.0
  35 IF(AVE(J).LT.0.0) S1(J) =-1.0
     IF(AVE(J).GT.0.0) S1(J) =1.0
     IF(AVE(J).EQ.0.0) S1(J) =0.0
  CONTINUE

THE NEXT 3 LINES CAN BE USED TO PLOT AVE(I) AND S1(I)

DO 50 I=1, NP1
  50 WRITE(12,51)AVE(I), I, S1(I)

FIND N.O.L. BAND FEATURES FROM S1

DO 60 I=N1+1, N2
  IF(NP1.NE.100) GO TO 55
  IF(I.GE.45.AND.I.LE.54) GO TO 60
  IF(I.GE.70.AND.I.LE.79) GO TO 60
  55 IF(S1(I-1).NE.S1(I)) IVEC=IVEC+1
     WRITE(12,*) I, IVEC
  IF(IVEC.GE.NV) GO TO 120
     Z(I, IVEC)=ABS (S1 (I))
  60 CONTINUE

NORMALIZE THE FEATURES AND SEND THEM TO THE OUTPUT FILE

DO 100 J=1, IVEC
  XN1=0.0
  DO 70 I=1, NP1
    70 XN1=XN1+Z(I, J)*Z(I, J)
  DO 80 I=1, NP1
    80 Z(I, J) =Z(I, J)/SQRT (XN1)
  DO 90 II=1, NP1/5
    90 WRITE(12,91) (Z(I, J), I=1+ (II-1) *5, II*5)
  91 FORMAT (5E15.7)
  100 CONTINUE

PRINT*, ' TOTAL NUMBER OF N.O.L. BAND FEATURES =', IVEC
STOP
END
PROGRAM WALSH

C
THIS PROGRAM IS USED TO GENERATE THE FIRST 64 100-DIM. WALSH FUN.
IN THIS PROGRAM WE SET W1=0.1 AND W2=-0.1 SUCH THAT NORM(W)=1.0
NP1 = 100, M = 6, NF4 = 5 USED FOR 64 100-DIM WALSH FUNCTIONS

PARAMETER(NP1=100,M=6,NTVEC=2**M,NMAX=2**(M-1),
+WL=0.1,W2=-0.1,NF4=5,NP5=NP1/2,NP6=NP1/4)
REAL Z(NP1,NTVEC),ZW1(NP1,NMAX),ZW2(NP1,NMAX)
INTEGER NZERO(NTVEC)

NPI : DIMENSIONALITY OF WALSH FUNCTION
M : TOTAL NUMBER OF WALSH FUNCTIONS IS 2**M
NTVEC : TOTAL NUMBER OF WALSH FUNCTIONS
W1 : THE NORMALIZED LENGTH OF 100-DIM. WALSH FUNCTION
W2 : THE NEGATIVE OF W1
NF4 : OUTPUT FORMAT USE
Z : RESULTS OF WALSH FUNCTIONS (OUTPUT)
ZW1 : INTERMEDIATE MATRIX FOR WALSH FUNCTION GENERATION
ZW2 : INTERMEDIATE MATRIX FOR WALSH FUNCTION GENERATION
NZERO : CHECKING VECTOR FOR AXIS CROSSINGS OF WALSH FUNCTIONS

SET UP THE FIRST 4 WALSH FUNCTIONS

DATA ((Z(I,J),I=1,NP1),J=1,4)/NPI*W1,
+NP5*W1,NP5*W2,
+NP6*W1,NP5*W2,NP6*W1,
+NP6*W1,NP6*W2,NP6*W2/

OPEN(11)
REWIND 11

STORE THE THIRD AND FOURTH WALSH FUNCTIONS

DO 10 J=1,2
DO 10 I=1,NP1
10 ZW1(I,J)=Z(I,2+J)
PRINT*, 'IM = 0,1,2, SEQ : Z(I,1),Z(I,2),ZW1(I,1),ZW1(I,2)'
DO 20 I=1,NP1
20 WRITE(*,*)I,Z(I,1),Z(I,2),ZW1(I,1),ZW1(I,2)

GENERATE THE FIRST 2**M WALSH FUNCTIONS

DO 70 IM=3,M
K=2**(IM-1)
DO 30 IK=1,K-1,2
IKM=(IK+1)/2
DO 30 I=1,NP5
ZW2(I,IK)=ZW1(2*I,IKM)
30 ZW2(NP5+I,IK)=((-1)**(IKM+1))*ZW1(2*I,IKM)
DO 40 IK=2,K,2
IKM=IK/2
DO 40 I=1,NP5
ZW2(I,IK)=ZW1(2*I,IKM)
40 ZW2(NP5+I,IK)=((-1)**(IKM))*ZW1(2*I,IKM)
DO 50 IK=1,K
DO 50 I=1,NP1
Z(I,K+IK)=ZW2(I,IK)
50 ZW1(I,IK)=ZW2(I,IK)
IF(IM.GE.6)GO TO 70
WRITE(*,1)IM,K
1 FORMAT(' IM = ',I2,', THE SEQ IS ZW2(I,J), J=1,K=',I3)
DO 60 I=1,NPI
60 WRITE(*,3)I,(ZW2(I,J),J=I,K)
3 FORMAT(I4,2X,16F4.1)
70 CONTINUE

CHECK TOTAL NUMBER OF AXIS CROSSINGS FOR EACH WALSH FUNCTIONS
DO 80 J=I,NTVEC
   DO 80 I=I,NPI-I
      IF(Z(I,J).NE.Z(I+1,J))NZERO(J)=NZERO(J)+1
80 CONTINUE

THE FOLLOWING 2 STATEMENTS CAN BE USED FOR INTERNAL CHECKING
DO 85 II=I,NTVEC/8
   85 WRITE(ii,86) (NZERO(J), J=I+(II-I)*8,II*8)
86 FORMAT(8I8)
WRITE(*,*) (NZERO(J), J=I,NTVEC)
IF(NZERO(J).NE.(J-I))GO TO 200
90 CONTINUE

SEND THE RESULTS TO OUTPUT FILE
DO 140 J=I,NTVEC
   DO 140 K=I,NPI/NF4
      WRITE(II,4) (Z(I,J),I=I+(K-I)*NF4,K*NF4)
140 CONTINUE

CHOOSE FORMAT(10F8.1) IF NF4=10 INSTEAD OF 5
4 FORMAT(10F8.1)
4 FORMAT(5E15.7)
200 STOP
END

PROGRAM INFCLIP
PARAMETER(NP1=100,NTERM=16,IEV=1)
REAL X(NP1)
NPI : RAW DATA DIMENSIONALITY
NTERMS : TOTAL NUMBER OF OPTIMAL FUNCTIONS USED IN THE ALGORITHM
X : INPUT AND OUTPUT VARIABLE
IEV : INPUT FILE READING INDEX (CHOOSE EITHER 1 OR 0)
   IEV = 1 IF INPUT FILE CONTAINS TRACE, EIGENVALUES AND THEIR SUM
   IEV = 0 IF INPUT FILE CONTAINS ONLY EIGENVECTORS
11 : INPUT EV FILE; 12 : OUTPUT INF. CLIPPED OPT. FEATURE FILE
OPEN(11)
OPEN(12)
REWIND 11
REWIND 12

C
C FIND NORMALIZATION FACTOR
C
IF(NP1.EQ.100)XNP1=FLOAT(NP1-20)
IF(NP1.EQ.200)XNP1=FLOAT(NP1)

C
C READ INPUT EIGENVECTORS FOR TWO POSSIBLE CASES
C
IF(IEV.EQ.0)GO TO 15
READ(11,*)X1,X2
DO 10 I=1,NP1/5
10 READ(11,*)X1,X2,X3,X4,X5

C
C FIND INFINITE CLIPPED VERSION FOR EVERY OPTIMAL FUNCTION
C
15 DO 50 ITERM=1,NTERM
DO 20 J=1,NP1/5
20 READ(11,*) (X(I),I=1+(J-1)*5,J*5)
XNI=1./SQRT(XNP1)
DO 30 J=1,NP1
IF(NP1.EQ.100.AND.J.GE.45.AND.J.LE.54)X(J)=0.0
IF(NP1.EQ.100.AND.J.GE.70.AND.J.LE.79)X(J)=0.0
IF(NP1.EQ.200.AND.J.GE.1.AND.J.LE.3)X(J)=0.0
IF(NP1.EQ.200.AND.J.GE.193.AND.J.LE.200)X(J)=0.0
IF(X(J).GT.0.0)X(J)=XNI
IF(X(J).LT.0.0)X(J)=-XNI
30 CONTINUE
40 CONTINUE
STOP
END

PROGRAM OLBS
PARAMETER (NPI=I00, NTERM=6, NV=20, NZI=2*NV, NZ2=NPI*NV,
+NI=1, N2=I00, WI=0.40, DW=0.02, NVX=40, NV2=NV*NV)
REAL X(NP1, NTERM), S1(NP1), Z(NP1, NV), T1(NV),
+TEST(NP1, NV), A(NP1, NVX)
INTEGER NX(NTERM), NEDGE(2, NV), NWID(NV), NRANK(NV), NREP(NV),
+MREP(NV)
DATA NX, Z, NEDGE, NWID/NTERM*0, NZ2*0.0, NZ1*0, NV*0/
DATA NREP, TEST/NV*I, NZ2*0.0/

C
NP1 : RAW DATA DIMENSIONALITY
C NTERM : TOTAL NUMBER OF OPTIMAL FUNCTIONS USED IN THE ALGORITHM
C NV : RESET TOTAL NUMBER OF L.D. BANDS, INCREASE IT IF NEEDED
C N1 : STARTING WAVELENGTH POINT
C N2 : ENDING WAVELENGTH POINT
C W1 : STARTING WAVELENGTH IN MICRO METER ( UM )
C DW : SPECTRAL RESOLUTION ( UM )
C NVX : PRESET TOTAL NUMBER OF L.I. BANDS, INCREASE IT IF NEEDED
C X : INPUT EIGENVECTOR MATRIX
C S1 : SIGNED VERSION OF THE EIGENVECTOR
C Z : L.D. BAND FEATURES
C T1 : TEMPORARY STORAGE VECTOR
C TEST : OUTPUT O.L. BAND FEATURES ( L.I. FEATURES )
C A : INTERMEDIATE MATRIX FOR RANK TEST
C NX(K) : TOTAL NO. OF L.D. BANDS FOR THE FIRST K EIGENVECTOR(S)
C NEDGE : BAND EDGES FOR EACH L.D. BANDS
C NWID : BAND WIDTH FOR EACH L.D. BANDS
C NRANK : POSITIONS OF THE RANKED FEATURES BY THE WIDTHS
C NREP : INDEX SHOWS IF THE L.D. BANDS ARE REPEATED
C MREP : INDEX SHOWS IF THE BANDS ARE L.I. BANDS
C NREP = 1 IF NON-REPEATED BAND ; NREP = 0 IF REPEATED
C MREP = 1 IF L.I. BAND ; MREP = 0 IF L.D.
C 11 : INPUT EIGENVECTOR FILE
C 12 : FIRST OUTPUT FILE ---- L.D. AND L.I. BAND INFORMATION
C 13 : SECOND OUTPUT FILE ---- DESIRED O.L. BAND FEATURE
C
C OPEN(11) OLB00400
C OPEN(12) OLB00410
C OPEN(13) OLB00420
C REWIND 11 OLB00430
C REWIND 12 OLB00440
C REWIND 13 OLB00450

C READ IN EIGENVECTORS
C
C READ (11,*) X1, X2
C DO 10 I=1,NP1/5
C 10 READ (11,*) X1, X2, X3, X4, X5
C DO 20 J=1,NTERM
C DO 20 I=1,NP1/5
C 20 READ (11,*) (X(K,J), K=1+(I-1)*5, I*5)

C FIND THE L.D. BAND FEATURES FROM FIRST 'NTERM' OPTIMAL FUNCTIONS
C
C IVEC=1
C DO 70 J=1,NTERM
C DO 40 I=1,NP1
C IF (X(I,J).LT.0.0) S1(I)=-1.0
C IF (X(I,J).GT.0.0) S1(I)=+1.0
C IF (X(I,J).EQ.0.0) S1(I)=0.0
C IF (NP1.NE.100) GO TO 40
C IF (I.GE.45 .AND. I.LE.54) S1(I)=0.0
C IF (I.GE.70 .AND. I.LE.79) S1(I)=0.0
C 40 CONTINUE
C Z(N1,IVEC)=ABS(S1(N1))
DO 60 I=N1+1,N2
  IF(NP1.NE.100) GO TO 50
  IF(I.GE.45.AND.I.LE.54) GO TO 60
  IF(I.GE.70.AND.I.LE.79) GO TO 60
  IF(S1(I-1).NE.S1(I)) IVEC=IVEC+1
  Z(I,IVEC)=ABS(S1(I))
  CONTINUE
50 IF(S1(I-1).NE.S1(I)) IVEC=IVEC+1
  IF(IVEC.GT.NV) GO TO 350
  Z(I,IVEC)=ABS(S1(I))
  CONTINUE
NX(J)=IVEC
IVEC=IVEC+I
CONTINUE

FIND THE BAND EDGES AND BAND WIDTH FOR EACH L.D. BAND FEATURES
NVTOT=NX(NTERM)
DO 90 J=1,NVTOT
I1=0
I2=0
DO 80 I=1,NP1
CK1=Z(I,J)
  IF(CK1.EQ.0.0) GO TO 80
  IF (CK1.NE.0.0.AND.II.EQ.0) I1=I
  IF (CK1.NE.0.0.AND.II.NE.0) I2=I
CONTINUE
IF (I2.EQ.0) I2=I1
NEDGE(1,J)=I1
NEDGE(2,J)=I2
NWID(J)=I2-I1+1
CONTINUE

FIND THE WAVELENGTH EDGES AND SEND THEM TO THE FIRST OUTPUT FILE
DO 100 J=1,NTERM
  WRITE(12,*),J
  IF (J.EQ.I) NS1=NX(J)
  IF (J.NE.I) NS1=NX(J)-NX(J-1)
DO 100 I=1,NS1
  IF(I.EQ.1) NS2=I
  IF(I.NE.1) NS2=I+NX(J-1)
I1=NEDGE(1,NS2)
I2=NEDGE(2,NS2)
XW1=WI+FLOAT(I1-1)*DW
XW2=WI+FLOAT(I2)*DW
WRITE(12,101),NS2,I,NEDGE(1,NS2),NEDGE(2,NS2),XW1,XW2,NWID(NS2)
100 FORMAT(2I5,2X,I3,1X,'-',I3,2X,', ',F5.2,1X,'-',F5.2,1I5)
101 PRINT*, 'TOTAL NUMBER OF BANDS IS = ',NVTOT
CONTINUE

RANK THE L.D. BAND ACCORDING TO THEIR WIDTHS IN DESCENDING ORDER AND SEND THE RESULTS TO THE FIRST OUTPUT FILE
DO 110 I=1,NV
T1(I)=FLOAT(NWID(I))
DO 120 I=1,NVTOT
CALL VABMXF(T1(I),NV,1,IMAX,BIG)
NRANK(I)=IMAX
WRITE(12,*),I,NRANK(I),NEDGE(1,IMAX),NEDGE(2,IMAX),NWID(IMAX)
110 CONTINUE
120 CONTINUE
116

C
C  CHECK IF THE L.D. BAND IS REPEATED. IF IT IS, SET NREP(I) = 0
C
DO 140 I=1,NVTOT
DO 130 J=1,NVTOT
IF(I.EQ.J)GO TO 130
I1=NRANK(I)
I2=NRANK(J)
I3=NWID(I1)
I4=NWID(I2)
IF(I3.NE.I4)GO TO 130
ISTART=NEDGE(I,I1)
JSTART=NEDGE(I,I2)
IEND=NEDGE(2,I1)
JEND=NEDGE(2,I2)
IF(I3. EQ. J ) .AND. IEND. EQ. JEND. AND. I. GT. J) NREP(I) = 0
CONTINUE
IF(NREP(I).EQ.0)GO TO 140
IX=NRANK(I)
THE FOLLOWING WRITE STATEMENT CAN BE USED FOR INTERNAL CHECKING
WRITE(12,131) I,P(I),NRANK(I),EDGE(I,IX),EDGE(2,IX),NWID(IX)
131 FORMAT(314,5X, I4,'-',I4,5X,I4)
140 CONTINUE

C
C  FIND TOTAL NUMBER OF NON-REPEATED L.D. BAND
C
NDIFF=0
DO 150 I=1,NVTOT
IF(NREP(I).EQ.1)NDIFF=NDIFF+1
150 MREP(I)=NREP(I)
PRINT*, 'TOTAL NUMBER OF NON-IDENTICAL BANDS IS =',NDIFF

C
C  FIND L.I. BAND BY CHECKING THE MATRIX RANK
C
ILI=1
JWID=1
DO 300 J=1,NVTOT
IF(NREP(J).EQ.0)GO TO 300
JR=NRANK(J)
DO 160 I=1,NP1
TEST(I,ILI)=Z(I,JR)
DO 170 KI=1,NP1
DO 170 KJ=1,ILI
A(KI,KJ)=TEST(KI,KJ)
160 CONTINUE
170 A(KI,KJ)=TEST(KI,KJ)

C
C  REDUCE THE MATRIX A TO ITS ECHELON FORM
C
CALL ECHEL(A,NP1,NVX,NP1,ILI)
IEV=0
DO 190 KI=1,NP1
DO 190 KJ=1,ILI
IF(A(KI,KJ).NE.0.0)IEV=IEV+1
IF(A(KI,KJ).NE.0.0)GO TO 190
180 CONTINUE
190 CONTINUE
C SEND THE RANK INFORMATION TO THE FIRST OUTPUT FILE
C WHERE 'IEV' IS THE RANK AND 'ILI' IS TOTAL NUMBER OF BANDS TESTED
C
WRITE(12,*) 'IEV=', IEV, ',', ILI, 'AT J=', J
IF (IEV.LT.ILI) WRITE(12,*) 'IEV.LT.ILI AT J=', J
IF (IEV.LT.ILI) GO TO 200
C
IF RANK IS EQUAL TO TOTAL NO. OF BANDS, TEST THE NEXT WIDEST BAND
IF (IEV.EQ.ILI)  ILI=ILI+I
GO TO 300
C
IF RANK IS LESS THEN TOTAL NO. OF BANDS,
ELIMINATE THE WIDEST L.D. BAND

200 DO 250 JXLD=I,ILI
DO 210 KJ=I,ILI
DO 210 KI=I,NPI
210 A(KI, KJ)=TEST(KI, KJ)
DO 220 KI=I,NPI
220 A(KI, JXLD)=TEST(KI, ILI)
JLI=ILI-I
CALL ECHEL(A, NPI, NVX, NP1, JLI)
IEV=0
DO 240 KI=I,NPI
DO 230 KJ=I,JLI
IF (A(KI, KJ) .NE. 0.0) IEV=IEV+I
IF (A(KI, KJ) .NE. 0.0) GO TO 240
230 CONTINUE
240 CONTINUE
C PRINT*, 'IEV=', IEV, '; ILI=', ILI, 'AT J=', J
C IF (IEV.LT.ILI) PRINT*, 'IEV.LT.ILI AT J=', J
IF (IEV.EQ.JLI) J2LD=JXLD
IF (IEV.EQ.JLI) GO TO 260
250 CONTINUE
C PRINT*, 'IEV=', IEV, '; ILI=', ILI, 'AT J=', J
C IF (IEV.LT.ILI) PRINT*, 'IEV.LT.ILI AT J=', J
IF (IEV.EQ.JLI) J2LD=JXLD
IF (IEV.EQ.JLI) GO TO 260
C
260 I1=0
I2=0
DO 270 KI=I,NPI
CK1=TEST(KI, J2LD)
IF (CK1.EQ.0.0) GO TO 270
IF (CK1.NE.0.0.AND.I1.EQ.0) I1=KI
IF (CK1.NE.0.0.AND.I1.NE.0) I2=KI
270 CONTINUE
C
IF (I2.EQ.0) I2=I1
DO 275 KI=I,NVTOT
IF (MREP(KI).EQ.0) GO TO 275
MAX=NRANK(KI)
MEDGE1=NEDGE(1, MAX)
MEDGE2=NEDGE(2, MAX)
IF (I1.EQ.MEDGE1.AND.I2.EQ.MEDGE2) J1LD=KI
IF (I1.EQ.MEDGE1.AND.I2.EQ.MEDGE2) GO TO 280
275 CONTINUE
280 MREP(J1LD)=0
C
SEND THE POSITION OF THE WIDEST L.D. BAND FEATURE
TO THE FIRST OUTPUT FILE WHERE:

J1LD IS THE POSITION ON THE VARIABLES NREP AND MREP
J2LD IS THE POSITION ON THE RANK CHECKING MATRIX

WRITE(12,*)'J =',J,'; JILD =',JILD,'; J2LD =',J2LD
DO 290 JI=J2LD, ILI-I
DO 290 II=I,NPI
290 TEST(II,JI)=TEST(II,J I+I)
300 CONTINUE

SEND THE L.I. INDEX TO THE FIRST OUTPUT FILE
PRINT*,'TOTAL NUMBER OF L.I. BANDS IS =',IEV
DO 310 I=I,NVTOT
WRITE(12,*)I,NREP(I),MREP(I)
BANDS IS =IEV
NORMALIZE THE O.L. BANDS AND SEND THEM TO THE SECOND OUTPUT FILE
DO 330 J=I,IEV
XNI=0.0
DO 320 I=I,NPI
IF (TEST (I, J). EQ 0.0) XNI=XNI+1
320 CONTINUE
DO 330 I=I,NPI
330 TEST (I, J)=TEST (I, J)/SQRT (XNI)
DO 340 J=I,IEV
DO 340 K=I,NPI/5
JI=IEV-J+I
340 WRITE (13,341) (TEST (I, J), I=I+(K-1)*5, K*5)
341 FORMAT (5E15.7)
GO TO 360
350 PRINT*, 'TOTAL NUMBER OF BANDS IS OUT OF PRESET LIMIT'
STOP
END

SUBROUTINE ECHEL (A, NPI, NVX, NROW, NCOL)
REAL A (NPI, NVX)
THIS SUBROUTINE REDUCES MATRIX A INTO ITS ECHELON FORM
JCOL=1
IROW=1
5 DO 100 I=IROW,NROW
IF (A(I,JCOL).EQ.0.0) GO TO 100
INTERCHANGE I AND IROW TO GET NONZERO PIVOT
IF (I.EQ.IROW) GO TO 20
DO 10 J=JCOL,NCOL
X1=A(I,J)
A(I,J)=A(IROW,J)
10 A(IROW,J)=X1
NORMALIZE ROW TO GET POSITIVE NUMBER FOR PIVOT
20 IF (A(IROW,JCOL).GT.0.0) GO TO 40
DO 30 J=JCOL,NCOL
30 A(IROW,J)=A(IROW,J)
40 IF (IROW.GE.NROW) RETURN
ZERO COLUMN BELOW PIVOT
IROWX=IROW+1

118
DO 60 K=IROW,X,NROW
   XI=A(K,JCOL)
   IF(XI.EQ.0.0)GO TO 60
   DO 50 J=JCOL,NCOL
      A(K,J)=-XI*A(IROW,J)+A(K,J)
   CONTINUE
   IROW=IROW+I
   JCOL=JCOL+1
   GO TO 5
CONTINUE
IF (IROW.GT. NROW) RETURN
JCOL=JCOL+1
GOTO 5
END

PROGRAM CLST
PARAMETER(NTERM=16,MTERM=NTERM* (NTERM+1)/2,NCLS=3,NPI=100,
+MSET=1,NDSET=1,NTSET=1,NS2=10,NS3=5,NSMAX=1000,
+NKL0T=0,IEV=0,NLI=16,NV=0.0,NSAMP=10,NF=NF2)

NKLT = 1 : JUST FIND TRANSFORMED DATA XKLT
NKLT = 0 : FIND XKLT AND CLASS STATISTICS
NF = NF2 = 10 USED TO READ (10F8.3) RAW DATA
NF = NF3 = 5 USED TO READ (5E15.7) CANONICAL TRANSFORMED DATA
WHEN : NF = NF3 = 5 --> NPI MUST BE REDUCED TO LOWER DIM.
NTERM = TOTAL NUMBER OF FEATURES (MAY NOT ALL BE NUMERICALLY L.I.)
NCLS = TOTAL NUMBER OF INFORMATION CLASSES
NPI = RAW DATA DIMENSIONALITY IF USED IN DATA PREPROCESSING
NPI = TRANSFORMED DATA DIMENSIONALITY IF USED IN CAN. ANAL.
IEV = INPUT FEATURE READING INDEX, EITHER 1 OR 0
IEV = 0 IF FEATURE FILE DOES NOT CONTAIN TRACE & EVALUES
IEV = 1 IF FEATURE FILE CONTAINS TRACE & EVALUES
NLI = TOTAL NUMBER OF L.I. FEATURES DESIRED
NSMAX = PRESET MAX. NO. OF SAMPLES FOR ONE CLASS
NSAMP = TOTAL NUMBER OF TEST SAMPLES USED TO CHECK POS. DEF.

REAL X(NSMAX,NTERM),Z(NPI,NTERM),RX(NPI),
+T1(NPI),T2(NPI),T3(NPI),XT(NPI),XM(NPI),D(NPI),
+XMT(NTERM,NCLS),XMC(NTERM),W(NPI),T(NPI),
+VC(TERM,NCLS),VC(MTERM),CT(NCLS),
+VCIT(MTERM,NCLS),VCI(MTERM),TEST(NTERM,NTERM),
+VCIF(NTERM,NTERM),VCF(NTERM,NTERM),
+VCTF(NTERM,NTERM,NCLS),XMCTF(NTERM,NCLS),
+VCTLI(MTERM,NCLS),XMTLI(NTERM,NCLS),
+W(NTERM),VCV(MTERM),VEC(NSAMP,NTERM)
INTEGER NBR(6),NST(NCLS,NTSET)
DOUBLE PRECISION DSEED
DATA (NBR(I),I=4,6),W/1,0,0,NPI*1.0/
X = TRANSFORMED DATA
Z = FEATURES
RX = TEMPORARY STORAGE FOR FEATURES
XT = INPUT DATA
XM = MEAN VECTOR
D = EIGENVALUES
XMCT = MEAN VECTOR FOR ALL CLASSES
XMC = MEAN VECTOR FOR ONE CLASS
VCT = COVARIANCE MATRIX FOR ALL CLASSES
VC = COVARIANCE MATRIX FOR ONE CLASS
VCTIT = INVERSE MATRIX OF ALL CLASS COVARIANCE MATRICES
VCI = INVERSE MATRIX OF ONE CLASS COVARIANCE MATRIX
TEST = INTERNAL MATRIX INVERSION CHECKING MATRIX
VCTLI = COV. MATRIX FOR ALL CLASSES BY USING ALL L.I. FEATURES
XMTLI = MEAN VECTOR FOR ALL CLASSES BY USING L.I. FEATURES
WK = WORKING SPACE FOR IMSL ROUTINES
VCV = COV. MATRIX USED TO TEST ITS POSITIVE DEFINITENESS
VEC = GENERATED SAMPLES USED TO TEST POSITIVE DEFINITENESS

--- CHOOSE OR TYPE IN THE CORRECT NUMBERS OF SAMPLES IN THE DATA SETS

<table>
<thead>
<tr>
<th>NSET</th>
<th>F1</th>
<th>NP2</th>
<th>A</th>
<th>B</th>
<th>C</th>
<th>DACO</th>
<th>EXNU</th>
<th>RUSE</th>
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<tbody>
<tr>
<td>1</td>
<td>M2611K1</td>
<td>832</td>
<td>WW:141</td>
<td>SF:414</td>
<td>GS:277</td>
<td>760928</td>
<td>76102207</td>
<td>1-1622</td>
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<tr>
<td>2</td>
<td>M2611K2</td>
<td>1551</td>
<td>WW:658</td>
<td>SF:211</td>
<td>UC:682</td>
<td>770503</td>
<td>77102207</td>
<td>6515-8096</td>
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<tr>
<td>3</td>
<td>M2611K3</td>
<td>1477</td>
<td>WW:677</td>
<td>SF:643</td>
<td>GS:157</td>
<td>770626</td>
<td>77102207</td>
<td>8097-9691</td>
</tr>
<tr>
<td>4</td>
<td>M2614N1</td>
<td>1265</td>
<td>SW:664</td>
<td>SF:437</td>
<td>NP:164</td>
<td>770508</td>
<td>77102217</td>
<td>1-1396</td>
</tr>
<tr>
<td>5</td>
<td>M2614N2</td>
<td>1239</td>
<td>SW:787</td>
<td>SF:291</td>
<td>NP:161</td>
<td>770629</td>
<td>77102217</td>
<td>2777-4141</td>
</tr>
<tr>
<td>6</td>
<td>M2614N3</td>
<td>1444</td>
<td>SW:931</td>
<td>SF:330</td>
<td>NP:183</td>
<td>770804</td>
<td>77102217</td>
<td>5426-6993</td>
</tr>
</tbody>
</table>

THE FOLLOWING DATA 'NST' ARE USED FOR SOIL ORDER DATA SET. 'SO'

NP2 = 479; MOL ALF EN AR UL IN SP VE H OX UNCLASSIFIED
DATA NST/154, 113, 78, 52, 45, 37, 30, 11, 8, 11, 32 /
DATA NST/154, 113, 78, 52, 47 /
DATA NST/587, 216, 121 /
DATA NST/658, 211, 682 /

THE FOLLOWING DATA 'NST' IS USED FOR SOIL 'OMI' DATA SET
I.E. (1) MOLLISOL, OR (2) ALFISOL, AND GROUP SAMPLES
ACCORDING TO THEIR ORGANIC MATERIAL: % WEIGHT

CLASS 1 TO 6 : NP2 = 255
CLS1 : .1% .GE. OM .LE. 1.5% : # 1 -> # 51
CLS2 : 1.5% .GT. OM .LE. 2.0% : # 52 -> # 104
CLS3 : 2.0% .GT. OM .LE. 2.5% : # 105 -> # 138
CLS4 : 2.5% .GT. OM .LE. 3.5% : # 139 -> # 183
CLS5 : 3.5% .GT. OM .LE. 5.0% : # 184 -> # 222
CLS6 : 5.0%  .GT. OM .LE. 10.12% : # 223 -> # 255

DATA NST/51,54,33,45,39,33/

DATA 'S2A': ANOTHER TEST GROUPED BY THE SAME OM RANGES AS 'OM2'

OM PERCENTAGE : 0,1; 1,2; 2,3; 3,4; 4,6; 6 AND ABOVE

DATA NST/26,78,64,32,55/

THE FOLLOWING DATA 'NST' IS USED FOR 'OM2' DATA SET
ACCORDING TO THEIR ORGANIC MATERIAL: % WEIGHT

CLASS 1 TO 6 : NP2 = 514

CLS1 : .08% .GE. OM .LE. 1.0% : # 1 -> # 82
CLS2 : 1.0% .GT. OM .LE. 2.0% : # 83 -> # 217
CLS3 : 2.0% .GT. OM .LE. 3.0% : # 218 -> # 337
CLS4 : 3.0% .GT. OM .LE. 4.0% : # 338 -> # 391
CLS5 : 4.0% .GT. OM .LE. 6.0% : # 392 -> # 450
CLS6 : 6.0% .GT. OM .LE. 84.79% : # 451 -> # 514

DATA NST/82,135,120,54,59,64/

THE FOLLOWING DATA 'NST' IS USED FOR SOIL IRON OXIDE 'IO' DATA SET
ACCORDING TO THEIR FE2O3 % WEIGHT

CLASS 1 TO 6 : NP2 = 467

CLS1 : .02% .GE. FE2O3 .LE. 0.4% : # 1 -> # 102
CLS2 : 0.4% .GT. FE2O3 .LE. 0.6% : # 103 -> # 175
CLS3 : 0.6% .GT. FE2O3 .LE. 0.8% : # 176 -> # 244
CLS4 : 0.8% .GT. FE2O3 .LE. 1.2% : # 245 -> # 349
CLS5 : 1.2% .GT. FE2O3 .LE. 1.6% : # 350 -> # 401
CLS6 : 1.6% .GT. FE2O3 .LE. 25.60% : # 402 -> # 467

DATA NST/102,73,69,105,52,66/

THE FOLLOWING DATA 'NST' IS USED FOR SOIL TEXTURE 'ST' DATA SET
ACCORDING TO THEIR SAND-SILT-CLAY % CONTENT

CLASS 1 TO 6 : NP2 = 483; DETAILS : SEE FILE ( S5L.DAT.CI)

DATA NST/40,63,76,93,68,143/

THE FOLLOWING DATA 'NST' IS USED FOR S.D. VEGETATION DATA

DATA NST/225,61,292,469,82,182,63,103,39,39,217,51,
+393,441,80,88,88,41,32,26,118,43,121,44,45,102,66,89,
+78,53,147,39,24,42,119,69,76,96,107,154,28,19/

THE FOLLOWING DATA 'NST' IS USED FOR IOWA VEGETATION DATA
DATA NST/514, 517, 517, 41, 517, 45, 621, 517, 45, 610, 485, 21,
+437, 377, 22, 190, 172, 25, 650, 568, 42, 435, 417, 44, 393, 267/

11 = DATA; 12 = FEATURES; 13 = CLASS STATISTICS;
14 = TRANSFORMED DATA ; 15 = LDBAND ; 16 = RANDOM

OPEN(11)
OPEN(12)
OPEN(13)
OPEN(14)
OPEN(15)
REWIND 11
REWIND 12
REWIND 13
REWIND 14
REWIND 15

SET UP DATA INPUT&OUTPUT DO LOOP PARAMETERS

IK1=MOD (NCLS, 6)
IM1=6*(NCLS/6)+1
ILP1=NCLS/6
IF(ILP1.EQ.0) ILP1=1
IK2=MOD (NTERM, 5)
IM2=5*(NTERM/5)+1
ILP2=NTERM/5
IF(ILP2.EQ.0) ILP2=1
DO 650 ISET=NSET,MSET, NDSET
650 READ FEATURE FILE IN TWO CASES ( IEV = 0 OR 1 )

IF (IEV.EQ.0) GO TO 10
READ (12, *) TRACE, SUM
CALL SRI (12, NP1, NF3, D)
DO 30 JTERM=1, NTERM
CALL SRI (12, NP1, NF3, RX)
DO 20 I=1, NP1
20 Z(I, JTERM)=RX(I)
30 CONTINUE

FIND MEAN VECTOR AND COVARIANCE MATRIX FOR EACH CLASS
IN THE FEATURE TRANSFORMED DATA

DO 150 LTERM=NTERM, NTERM
KTERM=TERM*(TERM+1)/2
DO 150 ICLS=1, NCLS
NS=NST (ICLS, ISET)
PRINT *, ' ISET =', ISET, ' ; ', LTERM, ICLS, NS
DO 40 I=1, NSMAX
40 X(I, J)=0.0
DO 100 ISAMP=1, NS
CALL SRI (11, NP1, NF, XT)
DO 70 JTERM=1, LTERM
70 DO 60 I=1, NP1

CLS01530
CLS01540
CLS01550
CLS01560
CLS01570
CLS01580
CLS01590
CLS01600
CLS01610
CLS01620
CLS01630
CLS01640
CLS01650
CLS01660
CLS01670
CLS01680
CLS01690
CLS01700
CLS01710
CLS01720
CLS01730
CLS01740
CLS01750
CLS01760
CLS01770
CLS01780
CLS01790
CLS01800
CLS01810
CLS01820
CLS01830
CLS01840
CLS01850
CLS01860
CLS01870
CLS01880
CLS01890
CLS01900
CLS01910
CLS01920
CLS01930
CLS01940
CLS01950
CLS01960
CLS01970
CLS01980
CLS01990
CLS02000
CLS02010
CLS02020
CLS02030
CLS02040
CLS02050
CLS02060
CLS02070
CLS02080
CLS02090
T1(I) = XT(I)
T2(I) = W(I) * T1(I)
60 T3(I) = Z(I, JTERM)
   CALL VIPRFF(T3, T2, NP1, 1, 1, XIP)
70 X(ISAMP, JTERM) = XIP
C
C SEND THE RESULTS TO THE TRANSFORMED DATA FILE
C
IF (NTERM.LT.5) GO TO 90
DO 80 I=1, ILP2
80 WRITE(14, 91) (X(ISAMP,JI), JI=1+(II-1)*5, II*5)
IF (IK2.EQ.0) GO TO 100
90 WRITE(14, 91) (X(ISAMP,JI), JI=IM2, NTERM)
91 FORMAT (5E15.7)
100 CONTINUE
C
C FIND THE CLASS STATISTICS IF NKLT = 0
C
IF (NKLT.EQ.1) GO TO 150
NBR(1) = LTERM
NBR(2) = NS
NBR(3) = NS
DO 110 I=1, NP1
110 T(I) = 0.0
   CALL BECOVM(X, NSMAX, NBR, T, XMC, VC, IER)
C
C STORE THE CLASS STATISTICS FOR POSITIVE DEFINITENESS CHECKING
C
DO 120 I=1, LTERM
   WRITE(*, *) LTERM, I, XMC(I)
120 XMCT(I, ICLS) = XMC(I)
DO 130 I=1, KTERM
   WRITE(*, *) LTERM, I, VC(I)
130 VCT(I, ICLS) = VC(I)
PRINT*, ' THE IER MUST BE '0' FOR BECOVM '
PRINT*, IER
150 CONTINUE
C
C STOP THE PROGRAM IF ONLY WANT TO FIND TRANSFORMED DATA (NKLT=1)
C
IF (NKLT.EQ.1) GO TO 650
C
C STORE THE CLASS STATISTICS INTO FULL STORAGE MODE FOR CHECKING
C
DO 170 ICLS=1, NCLS
   DO 170 I=1, NTERM
      DO 160 J=1, I
         IND=I*(I-1)/2+J
         VCTF(I, J, ICLS) = VCTF(IND, ICLS)
      160 CONTINUE
   170 XMCTF(I, ICLS) = XMCT(I, ICLS)
C
C START CHECKING THE POSITIVE DEFINITENESS OF THE COV. MATRICES
C
IF 'LTERM' TH FEATURE IS L.D. ON THE OTHER FEATURES, THE RELATED
ELEMENTS IN THE MEAN VECTORS AND COVARIANCES WILL BE REMOVED

ILI=1
JLI=ILI*(ILI+1)/2
DO 600 LTERM=1, NTERM
KTERM=LTERM*(LTERM+1)/2
DO 400 ICLS=1, NCLS
IX=0
DO 200 IROW=1, LTERM
V1=0.0
DO 180 JCK=1, LTERM
180 V1=V1+VCTF(IROW, JCK, ICLS)
VCK=VLD*LTERM
IF(V1.EQ.VCK) GO TO 200
IX=IX+1
IX=0
DO 190 JCOL=1, LTERM
V2=VCTF(IROW, JCOL, ICLS)
IF(V2.EQ.VLD) GO TO 190
IY=IY+1
VCF(IX, IY) =V2
190 CONTINUE
200 CONTINUE
WRITE (15, *) IX, IY, ILI
PRINT*, 'IX, IY, ILI MUST BE THE SAME', IX, IY, ILI
CALL VCVTFS(VCF, ILI, NTERM, VC)
WRITE(*) ICLS, VC(1)
OPEN (16)
REWIND 16
DO 210 I=1, JLI
WRITE(16,211) VC(I)
VCV(I) =VC(I)
210 VCTLI(I, ICLS)=VC(I)
211 FORMAT(El3.5)
OPEN (16)
REWIND 16
DO 220 I=1, JLI
READ (16,211) VCV(I)
220 CONTINUE
230 WK(I)=0.0
DSEED=5.0

SECOND TEST ON NUMERICAL POSITIVE DEFINITENESS OF THE MATRICES

CALL GGNSM(DSEED, NSAMP, ILI, VCV, NSAMP, VEC, WK, IER)
IF(IER.NE.0) GO TO 440
WRITE(*, *) ICLS, VCTLI(1, ICLS), VC(1)

CHECK IF ALL CLASS COVARIANCES HAVE INVERSE MATRICES
VC WILL BE CHANGED AFTER LINVIP

CALL LINVIP(VC, ILI, VCI, IDGT, D1, D2, IER)
WRITE(*, *) ICLS, VCI(1)
PRINT*, 'THE FOLLOWING IER MUST BE 0 FOR LINVIP'
PRINT*, ISET, LTERM, ICLS, '; IER = ', IER
IF(IER.NE.0) GO TO 450
DO 240 I=1, JLI
240 VCIT(I,ICL)=VCI(I)

C STORE BACK THE VALUES OF VCVC FROM VCVCF

C CALL VCVTFS (VCF, ILI, NTERM, VC)
CALL VCVTSF (VCI, ILI, VCIF, NTERM)
DET=D1*2.*D2
CX=(2.*3.14159)**(FLOAT (ILI)/2.)
C=I./(CX*SQR(DET))
C(T,ICLS)=C
IF (ICLS.NE.NCLS) GO TO 400

C SEND THE FINAL RESULTS TO THE CLASS STATISTICS FILE

DO 250 KCLS=1,NCLS
   IX=0
   DO 250 I=I,LTERM
      V3=XMCTF(I,KCLS)
      IF(V3.EQ.VLD)GO TO 250
      IX=IX+1
      XMCLI(IX,KCLS)=V3
   250 CONTINUE
   DO 280 I=I,ILI
      IF(NCLS.LT.6)GO TO 270
      DO 260 IL=I,ILPI
         WRITE(13,321)(XMTLI(I,LCLS),LCLS=I+(IL-I)*6,IL*6)
      260 WRITE(13,321)(VCTLI(I,LCLS),LCLS=I+ILPI,NCLS)
      IF(IKI.EQ.0)GO TO 280
   270 WRITE(13,321)(XMTLI(I,LCLS),LCLS=IMI,NCLS)
   280 CONTINUE
   IF(NCLS.LT.6)GO TO 330
   DO 320 IL=I,ILPI
      WRITE(13,321)(CT(LCLS),LCLS=I+(IL-I)*6,IL*6)
      IF(IKI.EQ.0)GO TO 320
   310 FORMAT (6E13.5)
   320 WRITE(13,321)(VCIT(I,LCLS),LCLS=I+ILPI,NCLS)
   330 WRITE(13,321)(CT(LCLS),LCLS=IMI,NCLS)
   340 DO 370 I=I,JLI
      IF(NCLS.LT.6)GO TO 360
      DO 350 IL=I,ILPI
         WRITE(13,321)(VCIT(I,LCLS),LCLS=I+(IL-I)*6,IL*6)
      350 WRITE(13,321)(VCIT(I,LCLS),LCLS=IMI,NCLS)
      370 CONTINUE
   400 CONTINUE

C INTERNAL CHECKING FOR ACCURACY OF MATRIX INVERSION

DO 430 ICLS=1,NCLS
DO 410 I=1,JLI
   VC(I)=VCTLI(I,ICLS)
410 VC(I)=VCIT(I,ICLS)
DO 420 I=1,ILI
WRITE(*,*) VC(I), VCI(I)
CALL VMULSS (VC, VCI, ILI, TEST, NTERM)

THE FOLLOWING 3 STATEMENTS CAN BE USED FOR MATRIX INVERSION CHECK

PRINT*, ' THE FOLLOWING MATRIX MUST BE AN IDENTITY MATRIX '
DO 430 I=1,ILI
WRITE(*,421) (TEST(I, J), J=1,ILI)
FORMAT(16F5.2)
CONTINUE

SEND THE INFORMATION OF L.D. FEATURES & REASONS FOR NON-POSITIVE-DEFINITENESS OF COV. MATRICES TO THE FILE 'LDBAND'

WRITE(15,*)'GGNSM HAS IER.NE.0'
WRITE(15,*)'ISET =',ISET,';LTERM =',LTERM,';ICLS =',ICLS
DO 500 JCLS=I,NCLS
THE FOLLOWING 5 STATEMENTS ARE USED FOR INTERNAL CHECKING
WRITE (15, *) 'JCLS =', JCLS
DO 460 I=1,NTERM
WRITE (15, *) I, XMCTF(I, JCLS)
DO 470 I=1,NTERM
WRITE (15,471) I, (VCTF(I, J, JCLS), J=1, NTERM)
CONTINUE

RESET THE VARIABLES TO '0.0' FOR FUTURE USE

XMCTF(LTERM, JCLS)=VLD
DO 480 I=1,NTERM
VCTF(I, LTERM, JCLS)=VLD
DO 490 J=1, NTERM
VCTF(LTERM, J, JCLS)=VLD
CONTINUE

THE FOLLOWING 7 STATEMENTS ARE USED FOR INTERNAL CHECKING

DO 550 JCLS=1,NCLS
WRITE(15,*)'JCLS =',JCLS
DO 530 I=1,NTERM
WRITE(15,*)'JCLS =',JCLS
DO 540 I=1,NTERM
WRITE(15,421)I, (VCTF(I, J, JCLS), J=1, NTERM)
CONTINUE
600 CONTINUE
650 CONTINUE
STOP
END

SUBROUTINE SR1 (IFILE, NP1, NFX, RX)
THIS SUBROUTINE IS USED TO READ THE INPUT DATA

REAL RX(NP1)
IKX=MOD(NP1,NFX)
IMX=NFX*(NP1/NFX)+1
ILPX=NP1/NFX
IF(ILPX.EQ.0) ILPRI=I
IF(NP1.LT.NFX) GO TO 20
DO 10 I=1,ILPX
10 READ(IFILE,*) (RX(J),J=1+(I-1)*NFX,I*NFX)
IF(IKX.EQ.0) GO TO 30
READ (IFILE, *) (RX(J), J=IMX, NP1)
RETURN
END

PROGRAM CANONIC
PARAMETER (NTERM=18, MTERM=NTERM* (NTERM+1) /2, NCLS=3,+
+NWK=NTERM* (NTERM+2))
REAL XMT(NTERM, NCLS), VCVT(MTERM, NCLS), CT(NCLS),+
+VCVIT(MTERM, NCLS), D(NTERM), Z(NTERM, NTERM), WK(NWK),
+WCS(MTERM), ACS(MTERM), WCS1(MTERM), TEST(NTERM, NTERM),
+T(NTERM, NTERM), WCSI(MTERM), XMO(NTERM)
INTEGER NST(NCLS)
DATA IJOB, IFLAG1, IOPT, NIN, NOUT/2, 0, 3, 0, 6/
NTERM = DIMENSIONALITY IN THE CLASS STATISTICS
NCLS = TOTAL NUMBER OF INFORMATION CLASSES
XMT = MEAN VECTORS FOR ALL CLASSES
VCVT = COV. MATRICES FOR ALL CLASSES
CT = VARIABLE USED TO STORE M.L. THRESHOLD PARAMETER
VCVIT = INVERSE COV. MATRICES FOR ALL CLASSES
D = EIGENVALUES
Z = CANONICAL FEATURES
WK = WORKING SPACE FOR IMSL ROUTINES
WCS = WITHIN CLASS SCATTER MATRIX
ACS = AMONG CLASS SCATTER MATRIX
WCS1 = TEMPORARY STORAGE FOR WCS
WCSI = INVERSE MATRIX OF WCS
XMO = GLOBAL MEAN VECTOR
TEST = INTERNAL CHECKING FOR MATRIX INVERSION ACCURACY
C--->>CHOOSE OR TYPE IN THE CORRECT NUMBERS OF SAMPLES IN THE DATA SETS
C
C NSET F1 NP2 A B C DACO EXNU RUSE
C 1 M2611K1 832 WW:141 SF:414 GS:277 760928 76102207 1-1622
C 2 M2611K2 1551 WW:658 SF:211 UC:682 770503 77102207 515-8096
C 3 M2611K3 1477 WW:677 SF:643 GS:157 770626 77102207 8097-9691
C 4 M2614N1 1265 SW:664 SF:437 NP:164 770508 77102217 1-1396
5 M2614N2 1239 SW:787 SF:291 NP:161 770629 77102217 2777-4141 CAN00380
6 M2614N3 1444 SW:931 SF:330 NP:183 770804 77102217 5426-6993 CAN00390

DATA NST/141, 414, 277, 658, 211, 682, 677, 643, 157/
DATA NST/664, 437, 164, 787, 291, 161, 931, 330, 183/
DATA NST/154, 113, 78, 52, 45, 37, 30, ii, 8, ii, 32/
DATA NST/154, 113, 78, 52, 45, 37/
DATA NST/51, 54, 33, 45, 39, 33/
DATA NST/82, 135, 120, 54, 59, 64/

THE FOLLOWING DATA 'NST' ARE USED FOR SOIL ORDER DATA SET. 'SO'
NP2=479; MOL ALF EN AR UL IN SP VE H OX UNCLASSIFIED
DATA NST/141, 414, 277, 658, 211, 682, 677, 643, 157, +664, 437, 164, 787, 291, 161, 931, 330, 183/
DATA NST/154, 113, 78, 52, 45, 37, 30, ii, 8, ii, 32/
DATA NST/154, 113, 78, 52, 45, 37/
DATA NST/51, 54, 33, 45, 39, 33/
DATA NST/82, 135, 120, 54, 59, 64/

THE FOLLOWING DATA 'NST' IS USED FOR SOIL 'OM1' DATA SET
I.E. (1) MOLLISOL, OR (2) ALFISOL, AND GROUP SAMPLES
ACCORDING TO THEIR ORGANIC MATERIAL: % WEIGHT
CLASS 1 TO 6 : NP2 = 255
CLS1 : .11% .GE. OM .LE. 1.5% : # 1 -> # 51
CLS2 : 1.5% .GT. OM .LE. 2.0% : # 52 -> # 104
CLS3 : 2.0% .GT. OM .LE. 2.5% : # 105 -> # 138
CLS4 : 2.5% .GT. OM .LE. 3.5% : # 139 -> # 183
CLS5 : 3.5% .GT. OM .LE. 5.0% : # 184 -> # 222
CLS6 : 5.0% .GT. OM .LE. 10.12% : # 223 -> # 255
DATA NST/51, 54, 33, 45, 39, 33/
DATA 'S2A' : ANOTHER TEST GROUPED BY THE SAME OM RANGES AS 'OM2'
OM PERCENTAGE : 0, 1; 1,2; 2,3; 3,4; 4,6; 6 AND ABOVE
DATA NST/26, 78, 64, 32, 55/

THE FOLLOWING DATA 'NST' IS USED FOR 'OM2' DATA SET
ACCORDING TO THEIR ORGANIC MATERIAL: % WEIGHT
CLASS 1 TO 6 : NP2 = 514
CLS1 : .08% .GE. OM .LE. 1.0% : # 1 -> # 82
CLS2 : 1.0% .GT. OM .LE. 2.0% : # 83 -> # 217
CLS3 : 2.0% .GT. OM .LE. 3.0% : # 218 -> # 337
CLS4 : 3.0% .GT. OM .LE. 4.0% : # 338 -> # 391
CLS5 : 4.0% .GT. OM .LE. 6.0% : # 392 -> # 450
CLS6 : 6.0% .GT. OM .LE. 84.79% : # 451 -> # 514
DATA NST/82, 135, 120, 54, 59, 64/
DATA NST/82, 135, 120, 54, 123/
DATA NST/83, 57, 94, 31, 37, 59, 103, 26, 24/
DATA NST/103, 26, 24/
THE FOLLOWING DATA 'NST' IS USED FOR SOIL IRON OXIDE 'IO' DATA SET ACCORDING TO THEIR Fe2O3 % WEIGHT

CLASS 1 TO 6 : NP2 = 467
CLS1 : 0.2% .GE. Fe2O3 .LE. 0.4% : # 1 -> # 102
CLS2 : 0.4% .GT. Fe2O3 .LE. 0.6% : # 103 -> # 175
CLS3 : 0.6% .GT. Fe2O3 .LE. 0.8% : # 176 -> # 244
CLS4 : 0.8% .GT. Fe2O3 .LE. 1.2% : # 245 -> # 349
CLS5 : 1.2% .GT. Fe2O3 .LE. 1.6% : # 350 -> # 401
CLS6 : 1.6% .GT. Fe2O3 .LE. 25.60% : # 402 -> # 467

DATA NST/102, 73, 69, 105, 52, 66/

THE FOLLOWING DATA 'NST' IS USED FOR SOIL TEXTURE 'ST' DATA SET ACCORDING TO THEIR SAND-SILT-CLAY % CONTENT

CLASS 1 TO 6 : NP2 = 483; DETAILS : SEE FILE (S5L.DAT.A.C1)

DATA NST/40, 63, 76, 93, 68, 143/

THE FOLLOWING DATA 'NST' IS USED FOR S.D. VEGETATION DATA

DATA NST/225, 61, 292, 469, 82, 182, 63, 103, 39, 39, 217, 51,
+393, 441, 80, 88, 88, 41, 32, 26, 118, 43, 121, 44, 45, 102, 66, 89,
+78, 53, 147, 39, 24, 42, 119, 69, 76, 96, 107, 154, 28, 19/

THE FOLLOWING DATA 'NST' IS USED FOR IOWA VEGETATION DATA

DATA NST/514, 41, 517, 36, 32, 621, 517, 45, 610, 485, 21,
+437, 377, 22, 190, 172, 25, 650, 568, 42, 435, 417, 44, 393, 267/

11 = CLASS STATISTICS; 12 = CANONICAL FEATURES

OPEN(11)
OPEN(12)
REWIND 11
REWIND 12

SET THE INPUT&OUTPUT DO LOOP PARAMETERS

IK1=MOD(NCLS, 6)
IM1=6*(NCLS/6)+1
IK2=MOD(NTERM, 5)
IM2=5*(NTERM/5)+1
IK3=MOD(NTERM, 16)
IM3=16*(NTERM/16)+1
ILP1=NCLS/6
IF(ILP1.EQ.0) ILP1=1
ILP2=NTERM/5
IF(ILP2.EQ.0) ILP2=1
ILP3=NTERM/16
IF(ILP3.EQ.0) ILP3=1

SET THE IMSL INPUT&OUTPUT TO THE FEATURE DESIGNER (SCREEN)
CALL UGETIO(IOPT,NIN,NOUT)
DO 130 LTERM=1,NTERM
KTERM=0.5*(LTERM+1.0)

READ IN CLASS STATISTICS

DO 30 ITERM=1,LTERM
IF(6.NE.NCLS)GO TO 20
DO 10 IL=1,ILP

10 READ (11,*) (XMT(ITERM,JCLS),JCLS=1+(IL-1)*6,IL*6)
IF(0.EQ.IKI)GO TO 30

IF(6.NE.NCLS)GO TO 20
READ (11,*) (XMT(ITERM,JCLS),JCLS=IM1,NCLS)

30 CONTINUE

DO 60 ITERM=1,KTERM
IF(6.NE.NCLS)GO TO 50
DO 40 IL=1,ILP

40 READ (11,*) (VCVT(ITERM,JCLS),JCLS=1+(IL-1)*6,IL*6)
IF(0.EQ.IKI)GO TO 60

IF(6.NE.NCLS)GO TO 50
READ (11,*) (VCVT(ITERM,JCLS),JCLS=IM1,NCLS)

50 CONTINUE

DO 60 ITERM=1,KTERM
IF(6.NE.NCLS)GO TO 80
DO 70 IL=1,ILP

70 READ (11,*) (CT(ICLS),ICLS=1+(IL-1)*6,IL*6)
IF(0.EQ.IKI)GO TO 90

IF(6.NE.NCLS)GO TO 80
READ (11,*) (CT(ICLS),ICLS=IM1,NCLS)

80 CONTINUE

DO 100 ITERM=1,KTERM
IF(6.NE.NCLS)GO TO 120
DO 110 IL=1,ILP

110 READ (11,*) (VCVIT(ITERM,JCLS),JCLS=1+(IL-1)*6,IL*6)
IF(0.EQ.IKI)GO TO 120

IF(6.NE.NCLS)GO TO 120
READ (11,*) (VCVIT(ITERM,JCLS),JCLS=IM1,NCLS)

120 CONTINUE

130 CONTINUE

FIND WITHIN CLASS SCATTER MATRIX

CALL FWCS(VCVT,MTERM,NST,NCLS,WCS)
CALL USWSM(' WCS MATRIX IS ',15,WCS,NTERM,1)

FIND AMONG CLASS SCATTER MATRIX

CALL FACS(XMT,NTERM,MTERM,NST,NCLS,ACS,XMO)
CALL USWSM(' ACS MATRIX IS ',15,ACS,NTERM,1)

FIND CANONICAL FEATURES

CALL EIGZS(ACS,WCS,NTERM,IJOB,D,Z,NTERM,WK,IER)
CALL USWFV('CANONIC EVALEU',15,D,NTERM,1,1)
CALL USWSM('CANONIC EVECTOR',15,Z,NTERM,1)

INTERNAL CHECKING FOR MATRIX INVERSION ACCURACY

CALL SCOPY(MTERM,WCS,1,WCS1,1)
CALL LINV1P(WCS1,NTERM,WCSI,1,DG1,D2,IER1)
CALL VMULSS(WCSI,ACS,NTERM,TEST,NTERM)
CALL FTRACE(TEST,NTERM,TRACE)
C SEND THE ACCURACY COMMENTS TO THE SCREEN

IF (IER .NE. 0.0 .OR. WK(1) .GE. 1.0) GO TO 140
WRITE (*, 3) IER, WK(1)
GO TO 150

140 WRITE (*, 2) IER, WK(1)
1 FORMAT (5E15.7)
2 FORMAT (' PERFORMANCE OF "EIGZS" IS POOR, IER =', I5,
  + ', WK(1) =', E15.7)
3 FORMAT (' PERFORMANCE OF "EIGZS" IS GOOD, IER =', I5,
  + ', WK(1) =', E15.7)

150 DO 170 I = 1, NTERM
   IF (D(I) .LE. 0.0) GO TO 160
   GO TO 170

160 WRITE (*, 4) I, D(I)
4 FORMAT (' EIGEN VALUE IS '<= 0.0' AT I =', I5,
  + ' WHERE D(I) =', E15.7)
IFLAGI = IFLAGI + 1

170 CONTINUE
IF (IFLAGI .GT. 0) GO TO 180
WRITE (*, 6)
GO TO 190

180 WRITE (*, 5) IFLAGI
5 FORMAT (' THERE ARE ', I5, ' NEGATIVE OR ZERO EIGEN VALUES ')
6 FORMAT (' ALL EIGEN VALUES ARE GREATER THAN ZERO ')

190 CALL VABSMF(D, NTERM, 1, SUM)
   IF (ABS (TRACE - SUM) .GT. 1.0E-1) GO TO 200
   WRITE (*, 8) TRACE, SUM
   GO TO 210

200 WRITE (*, 7) TRACE, SUM
7 FORMAT (' ACCURACY OF "EIGZS" IS POOR, TRACE =', E15.7,
  + ', SUM =', E15.7)
8 FORMAT (' ACCURACY OF "EIGZS" IS GOOD, TRACE =', E15.7,
  + ', SUM =', E15.7)

C C SEND THE FINAL RESULTS TO THE CANONICAL FEATURE FILE C

210 WRITE (12, 9) TRACE, SUM
9 FORMAT (2E15.7)
   IF (NTERM .LT. 5) GO TO 230
   DO 220 I = 1, ILP2
220 WRITE (12, 1) (D(NTERM+1-J), J = 1+(I-1)*5, I*5)
   IF (IK2.EQ.0) GO TO 240
230 WRITE (12, 1) (D(NTERM+1-J), J = IM2, NTERM)
240 DO 270 J = 1, NTERM
   IF (NTERM .LT. 5) GO TO 260
   DO 250 I = 1, ILP2
250 WRITE (12, 1) (Z(K, NTERM+1-J), K = 1+(I-1)*5, I*5)
   IF (IK2.EQ.0) GO TO 270
260 WRITE (12, 1) (Z(K, NTERM+1-J), K = IM2, NTERM)
270 CONTINUE
   CALL VMULSF(WCS, NTERM, Z, NTERM, NTERM, TEST, NTERM)
   NTM = NTERM
   CALL VMULFM(Z, TEST, NTM, NTM, NTM, NTM, IER)

C C SEND THE ACCURACY COMMENTS TO THE SCREEN C
PRINT*, ' THE FOLLOWING MATRIX MUST BE AN IDENTITY MATRIX'
IF (NTERM.LT.16) GO TO 290
DO 280 IL=1,ILP3
DO 280 I=1,NTERM
280 WRITE(*,281) (T(I,J), J=I+IL-1,IL+IL)
281 FORMAT(16F5.2)
IF (IK3.EQ.0) GO TO 310
DO 300 I=1,NTERM
300 WRITE(*,281) (T(I,J), J=IM3,NTERM)
STOP
END
SUBROUTINE FWCS (VCVT, MTERM, NST, NCLS, WCS)
THIS SUBROUTINE FINDS WITHIN CLASS SCATTER MATRIX
REAL VCVT (MTERM, NCLS), WCS (MTERM)
INTEGER NST (NCLS)
NX1=0
DO 10 I=1,NCLS
10 NX1=NX1+NST(I)
DO 30 I=1,MTERM
X1=0.0
DO 20 J=1,NCLS
X2=FLOAT(NST(J))-1.0
20 X1=X1+X2*VCVT(I,J)/FLOAT(NX1)
30 WCS(I)=X1
RETURN
END
SUBROUTINE FACS (XMT, NTERM, MTERM, NST, NCLS, ACS, XMO)
THIS SUBROUTINE FINDS AMONG CLASS SCATTER MATRIX
REAL XMT (NTERM, NCLS), ACS (MTERM), XMO (NTERM)
INTEGER NST (NCLS)
NX1=0
DO 10 I=1,NCLS
10 NX1=NX1+NST(I)
DO 30 I=1,NTERM
X1=0.0
DO 20 J=1,NCLS
X2=FLOAT(NST(J))
20 X1=X1+X2*XMT(I,J)/FLOAT(NX1)
30 XMO(I)=X1
DO 40 J=1,NCLS
IND=(I-1)*I/2+J
X1=0.0
DO 50 ICLS=I,NCLS
X2=FLOAT(NST(ICLS))
50 ACS(IND)=X1
RETURN
END
SUBROUTINE FTRACE (TEST, NTERM, TRACE)
REAL TEST (NTERM, NTERM)
TRACE=0.0
DO 10 I=1,NTERM
10 TRACE=TRACE+TEST(I,I)
RETURN
END

PROGRAM PCFIND
PARAMETER (NTSET=4, NTERM=16, MTERM=NTERM*(NTERM+1)/2, NCLS=3, +NSET=1, MSET=1, NDSET=1, NSMAX=100, N21=NCLS*NCLS*NTERM, +IRES=0, IFIND=1, ICKMV=0, NDTRM=1, N22=NCLS*NTERM, NTERMC=15)

C IFIND = 1 --> NDTRM CONTROL : LTERM=1, NTERM, NDTRM
C IFIND = 0 --> NDTRM DISABLE : LTERM = NTERM ONLY
C-->> IRES = 1 --> NSMAX MUST EXCEED MAX(NST(I)) <<------ NOTES!!!
C IRES = 0 --> NSMAX CONTROL : SUBROUTINE GGNSM
C
C NTERMC > OR = NTERM , WHERE NTERMC IS USED TO READ ENTIRE
  TRANSFORMED DATA, WHILE NTERM IS USED TO DECIDE
  HOW MANY OF THEM WILL BE CONTRIBUTED TO PC
C
C NTERM = TOTAL NUMBER OF FEATURES USED
C NCLS = TOTAL NUMBER OF INFORMATION CLASSES
C NSMAX = PRESET MAX. NO. OF SAMPLES FOR ONE CLASS
C
REAL XMT (NTERM, NCLS), VCVT (MTERM, NCLS), CT (NCLS), +VCVIT (MTERM, NCLS), TVEC (NSMAX, NTERM, NCLS), +VCVIF (MTERM, NTERM), VCVI (MTERM), XM (NTERM), +PC (NTERM), QP (NCLS, NTERM), PX (NCLS), +VEC (NSMAX, NTERM), WK (NTERM), X (NTERM), T1 (NTERM)
REAL XMCK (NTERM), VCVCK (MTERM), TX (NTERM), Y (NTERM)
REAL RVEC (NSMAX, NTERMC, NCLS), AP (NCLS)
INTEGER NBR (6), NPC (NCLS, NCLS, NTERM), NST (NCLS)
CHARACTER*2 XCI
DATA XCI/' '/
DATA PC/NTERM*0.0/
DATA QP, PR, PX/N22*0.0, N22*0.0, NCLS*0.0/
DATA DSEED, NPC/5.00, N21*0.0/
DATA (NBR(I), I=4, 6), IOPT, NIN, NOUT/1, 0, 0, 3, 0, 6/

C XMT = MEAN VECTORS FOR ALL CLASSES
C VCVT = COV. MATRICES FOR ALL CLASSES
C CT = M.L. DECISION RULE PARAMETER
C VCVIT = INVERSE COV. MATRICES FOR ALL CLASSES
C TVEC = GENERATED SAMPLE VECTORS
C VCVIF = INVERSE COV. MATRIX IN FULL STORAGE MODE
C VCVI = INVERSE COV. MATRIX IN SYMMETRIC STORAGE MODE
C XM = MEAN VECTOR
C PC = PROBABILITY OF CORRECT CLASSIFICATION
C XMCK = CHECKING VECTOR FOR MEAN
C VCVCK = CHECKING MATRIX FOR COVARIANCES
C NPC = IMSL ROUTINE-USED PARAMETER VECTOR
C NBC = CLASSIFICATION RESULT MATRIX
NST = STORE THE TOTAL NO. OF SAMPLES FOR EACH CLASS

->CHOOSE OR TYPE IN THE CORRECT NUMBERS OF SAMPLES IN THE DATA SETS

<table>
<thead>
<tr>
<th>NSET</th>
<th>F1</th>
<th>NP2</th>
<th>A</th>
<th>B</th>
<th>C</th>
<th>DACO</th>
<th>EXNU</th>
<th>RUSE</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M2611K1</td>
<td>832</td>
<td>WW:141</td>
<td>SF:141</td>
<td>GS:277</td>
<td>760928</td>
<td>76102207</td>
<td>1-1622</td>
</tr>
<tr>
<td>2</td>
<td>M2611K2</td>
<td>1551</td>
<td>WW:658</td>
<td>SF:211</td>
<td>UC:682</td>
<td>770503</td>
<td>77102207</td>
<td>6515-8096</td>
</tr>
<tr>
<td>3</td>
<td>M2611K3</td>
<td>1477</td>
<td>WW:677</td>
<td>SF:643</td>
<td>GS:157</td>
<td>770626</td>
<td>77102207</td>
<td>8097-9691</td>
</tr>
<tr>
<td>4</td>
<td>M2614N1</td>
<td>1265</td>
<td>SW:664</td>
<td>SF:437</td>
<td>NP:164</td>
<td>770508</td>
<td>77102217</td>
<td>1-1396</td>
</tr>
<tr>
<td>5</td>
<td>M2614N2</td>
<td>1239</td>
<td>SW:787</td>
<td>SF:291</td>
<td>NP:161</td>
<td>770629</td>
<td>77102217</td>
<td>2777-4141</td>
</tr>
<tr>
<td>6</td>
<td>M2614N3</td>
<td>1444</td>
<td>SW:931</td>
<td>SF:330</td>
<td>NP:183</td>
<td>770804</td>
<td>77102217</td>
<td>5426-6993</td>
</tr>
</tbody>
</table>

DATA NST/141,414,277,658,211,682,677,643,157/
DATA NST/141,414,277,658,211,682,677,643,157, +664,437,164,787,291,161,931,330,183/
DATA NST/664,437,164,787,291,161,931,330,183/
DATA NST/141,414,277,658,211,682,677/
DATA NST/587,216,121/
DATA NST/658,211,682/

THE FOLLOWING DATA 'NST' ARE USED FOR SOIL ORDER DATA SET. 'SO'

NP2=479; MOL ALF EN AR UL IN SP VE H OX UNCLASSIFIED
DATA NST/154,113,78,52,45,37,30,11,8,11,32/
DATA NST/154,113,78,52,45,97/
DATA NST/154,113,78,52,45,37/

THE FOLLOWING DATA 'NST' IS USED FOR SOIL 'OM1' DATA SET
I.E. (1) MOLLISOL, OR (2) ALFISOL, AND GROUP SAMPLES ACCORDING TO THEIR ORGANIC MATERIAL: % WEIGHT
CLASS 1 TO 6 : NP2 = 255

CLS1 : 11% .GE. OM .LE. 1.5% ; # 1 -> # 51
CLS2 : 1.5% .CT. OM .LE. 2.0% ; # 52 -> # 104
CLS3 : 2.0% .GT. OM .LE. 2.5% ; # 105 -> # 138
CLS4 : 2.5% .GT. OM .LE. 3.5% ; # 139 -> # 183
CLS5 : 3.5% .GT. OM .LE. 5.0% ; # 184 -> # 222
CLS6 : 5.0% .GT. OM .LE. 10.12% ; # 223 -> # 255

DATA NST/51,54,33,45,39,33/
DATA 'S2A' : ANOTHER TEST GROUPED BY THE SAME OM RANGES AS 'OM2'
OM PERCENTAGE : 0,1: 1,2: 3,3: 3,4: 4,5: 6 AND ABOVE
DATA NST/26,78,64,32/55/

THE FOLLOWING DATA 'NST' IS USED FOR 'OM2' DATA SET
ACCORDING TO THEIR ORGANIC MATERIAL: % WEIGHT
CLASS 1 TO 6 : NP2 = 514

CLS1 : .08% .GE. OM .LE. 1.0% ; # 1 -> # 82

THE FOLLOWING DATA 'NST' IS USED FOR SOIL 'OM1' DATA SET
ACCORDING TO THEIR ORGANIC MATERIAL: % WEIGHT
CLASS 1 TO 6 : NP2 = 255

CLS1 : 11% .GE. OM .LE. 1.5% ; # 1 -> # 51
CLS2 : 1.5% .CT. OM .LE. 2.0% ; # 52 -> # 104
CLS3 : 2.0% .GT. OM .LE. 2.5% ; # 105 -> # 138
CLS4 : 2.5% .GT. OM .LE. 3.5% ; # 139 -> # 183
CLS5 : 3.5% .GT. OM .LE. 5.0% ; # 184 -> # 222
CLS6 : 5.0% .GT. OM .LE. 10.12% ; # 223 -> # 255

DATA NST/51,54,33,45,39,33/
DATA 'S2A' : ANOTHER TEST GROUPED BY THE SAME OM RANGES AS 'OM2'
OM PERCENTAGE : 0,1: 1,2: 3,3: 3,4: 4,5: 6 AND ABOVE
DATA NST/26,78,64,32,55/
THE FOLLOWING DATA 'NST' IS USED FOR SOIL IRON OXIDE 'IO' DATA SET:

CLASS 1 TO 6: NP2 = 467

CLS1 : 0.02% . GE. FE2O3 . LE. 0.4% : # 1 -> # 102
CLS2 : 0.4% . GT. FE2O3 . LE. 0.6% : # 103 -> # 175
CLS3 : 0.6% . GT. FE2O3 . LE. 0.8% : # 176 -> # 244
CLS4 : 0.8% . GT. FE2O3 . LE. 1.2% : # 245 -> # 349
CLS5 : 1.2% . GT. FE2O3 . LE. 1.6% : # 350 -> # 401
CLS6 : 1.6% . GT. FE2O3 . LE. 25.60% : # 402 -> # 467

DATA NST/82,135,120,59,64/

THE FOLLOWING DATA 'NST' IS USED FOR SOIL TEXTURE 'ST' DATA SET:

CLASS 1 TO 6: NP2 = 483; DETAILS: SEE FILE (S5L.DATA.CL)

DATA NST/40,63,76,93,68,143/

THE FOLLOWING DATA 'NST' IS USED FOR S.D. VEGETATION DATA:

DATA NST/225,61,292,469,82,182,63,103,39,39,217,51,
+393,441,80,88,88,41,32,26,118,43,121,44,45,102,66,89,
+78,53,147,39,24,42,119,69,76,96,107,154,28,19/

THE FOLLOWING DATA 'NST' IS USED FOR IOWA VEGETATION DATA:

DATA NST/514,41,517,36,32,621,517,45,610,485,21,
+437,377,22,190,172,25,650,568,42,435,417,44,393,267/

11 = TRANSFORMED DATA; 12 = CLASS STATISTICS; 13 = PC

OPEN(11)
OPEN(12)
OPEN(13)
REWRITE 11
REWRITE 12
REWRITE 13
NX2=0
DO 1 I=1,NCLS
1. \( \text{NX2=NX2+NST(I)} \)
   \( \text{IF(TRES.EQ.0)GO TO 3} \)
   \( \text{DO 2 I=1,NCLS} \)
   \( \text{NX1=NST(I)} \)
2. \( \text{AP(I)=FLOAT(NX1)/FLOAT(NX2)} \)
   \( \text{GO TO 5} \)
3. \( \text{DO 4 I=1,NCLS} \)
4. \( \text{AP(I)=1.0/FLOAT(NCLS)} \)
5. \( \text{IK=MOD(NCLS, 6)} \)

SET THE INPUT&OUTPUT DO LOOP PARAMETERS

\( \text{IM=6*(NCLS/6)+1} \)
\( \text{IK1=MOD(NCLS, 3)} \)
\( \text{IM1=3*(NCLS/3)+1} \)
\( \text{IK2=MOD(NCLS, 15)} \)
\( \text{IM2=15*(NCLS/15)+1} \)
\( \text{ILP1=NCLS/6} \)
\( \text{IF(ILP1.EQ.0)ILP1=1} \)
\( \text{ILP2=NCLS/3} \)
\( \text{IF(ILP2.EQ.0)ILP2=1} \)
\( \text{ILP3=NCLS/15} \)
\( \text{IF(ILP3.EQ.0)ILP3=1} \)
\( \text{IF(IRES.EQ.0)NSAMP=NSMAX} \)
\( \text{DO 550 ISET=NSET,MSET,NDSET} \)
\( \text{IF(IRES.EQ.1)CALL RDATA(ISET, RVEC, NSMAX, NTERM, NCLS, NST)} \)

READ IN CLASS STATISTICS

\( \text{DO 500 ITERM=1,NTERM} \)
\( \text{KTERM=ITERM**(ITERM+1)/2} \)
\( \text{DO 30 ITERM=1,ITERM} \)
\( \text{IF(NCLS.LT.6)GO TO 20} \)
\( \text{DO 10 IL=1,ILP1} \)
10. \( \text{READ(12,*)(XMT(ITERM,JCLS),JCLS=1+(IL-1)*6,IL*6)} \)
   \( \text{IF(IEQ.EQ.0)GO TO 30} \)
20. \( \text{READ(12,*)(XMT(ITERM,JCLS),JCLS=IM,NCLS)} \)
30. \( \text{CONTINUE} \)
   \( \text{DO 60 ITERM=1,KTERM} \)
   \( \text{IF(NCLS.LT.6)GO TO 50} \)
   \( \text{DO 40 IL=1,ILP1} \)
40. \( \text{READ(12,*)(VCVT(ITERM,JCLS),JCLS=1+(IL-1)*6,IL*6)} \)
   \( \text{IF(IEQ.EQ.0)GO TO 60} \)
50. \( \text{READ(12,*)(VCVT(ITERM,JCLS),JCLS=IM,NCLS)} \)
60. \( \text{CONTINUE} \)
   \( \text{IF(NCLS.LT.6)GO TO 80} \)
   \( \text{DO 70 IL=1,ILP1} \)
70. \( \text{READ(12,*)(CT(ICLS),ICLS=1+(IL-1)*6,IL*6)} \)
   \( \text{IF(IEQ.EQ.0)GO TO 90} \)
80. \( \text{READ(12,*)(CT(ICLS),ICLS=IM,NCLS)} \)
90. \( \text{DO 120 ITERM=1,KTERM} \)
   \( \text{IF(NCLS.LT.6)GO TO 110} \)
   \( \text{DO 100 IL=1,ILP1} \)
100. \( \text{READ(12,*)(VCVT(ITERM,JCLS),JCLS=1+(IL-1)*6,IL*6)} \)
   \( \text{IF(IEQ.EQ.0)GO TO 120} \)
110. \( \text{READ(12,*)(VCVT(ITERM,JCLS),JCLS=IM,NCLS)} \)
120. \( \text{CONTINUE} \)
IF (IFIND.EQ.1) GO TO 125
IF (LTERM.NE.NTERM) GO TO 500
IF (IFIND.EQ.0) GO TO 128
C
C FIND THE PC RESULTS FOR EVERY DTERM INCREMENT
C
125 NXI=LTERM+ (NDTRM-I)
NX2=MOD (NXI, NDTRM)
C PRINT*, NXI, NX2
IF(NX2.NE.0)GO TO 500
128 DO 170 JCLS=I,NCLS
DO 130 I=I,KTERM
130 VCV (I)=VCVT (I, JCLS)
CALL UGETIO (IOPT, NIN, NOUT)
C CALL USWSM (' THE MATRIX IS ' , 15, VCV, LTERM, 1)
C NOTE : WK(1) MUST BE 0.0 EVERY TIME TO INITIALIZE ' GGNSM '
C NOTE : VCV WILL BE CHANGED AFTER ' GGNSM '
IF (IRES.EQ.1)NSAMP=NST (JCLS)
IF (IRES.EQ.1) GO TO 145
DO 140 I=I,NTERM
140 WK (I)=0.0
DSEED=5. DO
145
GGNSM ' GENERATE GAUSSIAN SAMPLES ACCORDING TO THE CLASS STATISTICS
C
C CALL GGNSM(DSEED,NSAMP,LTERM,VCV,NSMAX,VEC,WK,IER)
145 DO 155 I=I,NSAMP
DO 155 J=I,LTERM
IF(IRES.EQ.1)GO TO 150
VEC (I, J) =VEC (I, J) +XMT (J, JCLS)
STORE THE SAMPLES INTO ARRAY 'TVEC'
TVEC (I, J, JCLS) =VEC (I, J)
GO TO 155
150 TVEC (I, J, JCLS) =RVEC (I, J, JCLS)
VEC (I, J) =RVEC (I, J, JCLS)
C PRINT*, JCLS, I, J, TVEC (I, J, JCLS)
CONTINUE
155 IF (ICKMV.EQ.0) GO TO 170
CHECK THE MEAN VECTOR AND COV. MATRIX OF THE GENERATED SAMPLES
THE MATRIX 'VEC' WILL BE CHANGED AFTER ' BECOVM '
C
C THE MATRIX 'VEC' WILL BE CHANGED AFTER ' BECOVM '
C
DO 160 I=I,NTERM
160 TX(I)=0.0
NBR(1)=LTERM
NBR(2)=NSAMP
NBR(3)=NSAMP
C IF (LTERM.GT.1) GO TO 600
CALL BECOVM (VEC, NSMAX, NBR, TX, XMCK, VCVCK, IER)
C
SEND THE CHECKING RESULTS TO THE SCREEN IF NEEDED
C
CALL USWFV (' THE VECTOR IS ',15,XMCK,LTERM,1,1)
C
CALL USWSM (' THE MATRIX IS ',15,VCVCK,LTERM,1)
CONTINUE
START CLASSIFICATION JOB FOR EACH CLASS SAMPLES

DO 230 JCLS=1,NCLS
   IF (IRES.EQ.1) NSAMP=NST(JCLS)
   PRINT*, LTERM, JCLS, NSAMP
   DO 230 ISAMP=1,NSAMP
     DO 180 J=1,LTERM
       Y(J)=TVEC(ISAMP, J, JCLS)
     DO 220 KCLS=1,NCLS

     THE FOLLOWING IS NEEDED SINCE X HAS BEEN CHANGED FOR EVERY KCLS!
     DO 190 I=1,LTERM
       X(I)=Y(I)
     DO 200 I=1,KTERM
       VCVI(I)=VCVIT(I, KCLS)
       CALL VCVTSF(VCVI, LTERM, VCVIF, NTERM)
     DO 210 I=1,LTERM
       XM(I)=XMT(I, KCLS)
       CALL SAXPY(LTERM,-1., XM, I, X, I)
       CALL VMULFM(X, VCVIF, LTERM, 1, NTERM, T1, 1, IER)
       CALL VMULFF(T1, X, I, LTERM, 1, I, NTERM, T2, I, IER)
       T3=EXP(-0.5*T2)
     220 PX(KCLS)=AP(KCLS)*CT(KCLS)*T3
     230 CONTINUE

PERFORM M.L. DECISION RULE

CALL VABMXF(PX(I), NCLS, 1, IMAX, BIG)
NPC(JCLS, IMAX, LTERM)=NPC(JCLS, IMAX, LTERM)+1

CALL VABSMF(PX, NCLS, 1, DEN)
Q=BIG/DEN
WRITE(13,*) JCLS, ISAMP, IMAX, NPC(JCLS, IMAX, LTERM)
WRITE(13,*) (PX(I), I=1, NCLS), IMAX, BIG
CONTINUE

FIND PROBABILITY OF CORRECT CLASSIFICATION PC FROM NPC

NC1=0
NC2=0
DO 240 I=1, NCLS
   IF (IRES.EQ.0) NST(I)=NSMAX
   PR(I, LTERM)=(FLOAT(NPC(I,1, LTERM)))/FLOAT(NST(I))
   NC1=NC1+NPC(I,1, LTERM)
   NC2=NC2+NST(I)
240 CONTINUE

IF (IRES.EQ.0) NC2=NSMAX*NCLS
PC(LTERM)=(FLOAT(NC1))/FLOAT(NC2)
IF (NCLS.LT.3) GO TO 260

SEND THE RESULTS TO THE SCREEN

DO 250 IL=1, ILP2
   WRITE(*,*) ISET, LTERM, (PR(I, LTERM), I=1+ (IL-1) *3, IL*3)
   IF (IKL.EQ.0) GO TO 270
   WRITE(*,*) ISET, LTERM, (PR(I, LTERM), I=IM1, NCLS)
   270 PRINT*, ISET, LTERM, PC(LTERM)

SEND THE RESULTS TO THE PC FILE

PCF02770
PCF02780
PCF02790
PCF02800
PCF02810
PCF02820
PCF02830
PCF02840
PCF02850
PCF02860
PCF02870
PCF02880
PCF02890
PCF02900
PCF02910
PCF02920
PCF02930
PCF02940
PCF02950
PCF02960
PCF02970
PCF02980
PCF02990
PCF03000
PCF03010
PCF03020
PCF03030
PCF03040
PCF03050
PCF03060
PCF03070
PCF03080
PCF03090
PCF03100
PCF03110
PCF03120
PCF03130
PCF03140
PCF03150
PCF03160
PCF03170
PCF03180
PCF03190
PCF03200
PCF03210
PCF03220
PCF03230
PCF03240
PCF03250
PCF03260
PCF03270
PCF03280
PCF03290
PCF03300
PCF03310
PCF03320
PCF03330
WRITE(13,*) ' LTERM = ', LTERM
IF (NCLS.LT.6) GO TO 290
DO 280 IL=I,ILP1
280 WRITE(13,301) (PR(I,LTERM), I=I+1+(IL-1)*6, IL*6)
IF (IK.EQ.0) GO TO 300
WRITE(13,301) (PR(I,LTERM), I=I+1,NCLS)
300 WRITE(13,301) PC(LTERM)
301 FORMAT (6F13.5)
C
C----< RESET ALL RELATED VARIABLES >------
C THE FOLLOWING ZEROING PROCEDURES ARE 'ABSOLUTELY' NEEDED!!
C THIS IS DONE FOR EVERY " LTERM = 1, NTERM "
C
DO 310 K=I,NCLS
DO 310 I=I,NSMAX
DO 310 J=I,NTERM
310 TVEC(I,J,K)=0.0
DO 320 I=I+1,NCLS
DO 320 J=I,1,NTERM
QP(I,J)=0.0
320 PR(I,J)=0.0
DO 330 I=I+1,NTERM
330 PC(I)=0.0
IF (NCLS.LT.15) GO TO 360
SEND THE FINAL CLASSIFICATION MATRIX NPC TO THE PC FILE
C
DO 350 J=I+1,ILP3
DO 350 I=I,1,NCLS
350 WRITE(13,341) I, (NPC(I,K,LTERM), K=I+1+(J-1)*15, J*15)
341 FORMAT (I3, 2X, 15I15)
WRITE(13,342) XCI
342 FORMAT (A2)
350 CONTINUE
IF (IK2.EQ.0) GO TO 500
360 DO 370 I=I+1,NCLS
370 WRITE(13,341) I, (NPC(I,K,LTERM), K=IM2,NCLS)
500 CONTINUE
DO 510 I=I+1,NCLS
DO 510 J=I+1,NCLS
DO 510 K=I+1,NTERM
NPC(I,J,K)=0
510 CONTINUE
CONTINUE
THE FOLLOWING STATEMENT IS USED FOR INTERNAL CHECKING
C
C 600 STOP
STOP
END
SUBROUTINE RDATA (LSET, RVEC, NSMAX, NTERMC, NCLS, NST)
REAL RVEC(NSMAX, NTERMC, NCLS)
INTEGER NST(NCLS)
IKX=MOD(NTERMC,5)
IMX=5*(NTERMC/5)+1
ILPX=NTERMC/5
IF (ILPX.EQ.0) ILPX=1
IFILE1=11+(LSET-1)*10
DO 40 K=1,NCLS
N1=NST(K)
PRINT*, 'KCLS = ',K,'; NSAMP = ',N1
DO 30 I=1,N1
IF(NTERM .LT. 5) GO TO 20
DO 10 J1=1,ILPX
10 READ (IFILE1,*) (RVEC(I,J,K), J=IMX, NTERM)
IF(IKK .EQ. 0) GO TO 30
DO 10 J1=1,ILPX
10 READ (IFILE1,*) (RVEC(I,J,K), J=IMX, NTERM)
20 CONTINUE
10 CONTINUE
RETURN
END